II

*(Non-legislative acts)*

# REGULATIONS

## COMMISSION IMPLEMENTING REGULATION (EU) 2021/1971

**of 13 September 2021**

**amending Implementing Regulation (EU) 2016/2070 laying down implementing technical standards for templates, definitions and IT-solutions to be used by institutions when reporting to the European Banking Authority and to competent authorities in accordance with Article 78(2) of Directive 2013/36/EU of the European Parliament and of the Council**

**(Text with EEA relevance)**

THE EUROPEAN COMMISSION,

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

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

Whereas:

(1) Commission Implementing Regulation (EU) 2016/2070 ([2]) specifies the reporting requirements for institutions to enable the competent authorities to monitor the range of risk weighted exposure amounts or own funds requirements for the exposures or transactions in the benchmark portfolio resulting from the internal approaches of those institutions, and to assess those approaches, as required by Article 78(3) of Directive 2013/36/EU (the benchmarking exercise).

(2) For the credit risk analysis, previous benchmarking exercises highlighted some potential for improving both the definition of the benchmarking portfolios and the reporting instructions. Clear definitions and instructions are necessary to foster a consistent interpretation and implementation of the reporting requirements across institutions, which, in turn, will lead to better data quality and more accurate benchmark values. In addition, the previous benchmarking exercises demonstrated that the number of portfolios reported and their complexity were a strong impediment to the quality of the data reported. To improve the quality of the data reported and to obtain more accurate benchmark values, it is therefore necessary to revise the benchmarking portfolios on the basis of three main principles, namely that the number of benchmark portfolios to be reported is decreased that the design of the benchmark portfolios is simplified and that there is a need for stable benchmark portfolio definitions.

(3) The suggestions and feedback from institutions taking part in the past market risk benchmarking exercises showed the need for amendment of some of the definitions of the instruments for the market risk exercise laid down in Annex V to Implementing Regulation (EU) 2016/2070. Moreover, the market risk instruments definitions use dates that in some case have to be updated yearly.

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

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

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

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

(6) Implementing Regulation (EU) 2016/2070 should therefore be amended accordingly,

HAS ADOPTED THIS REGULATION:

*Article 1*

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

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

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

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

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

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

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

(7) Annex VII is replaced by the text in Annex VII to this Regulation.

*Article 2*

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

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

Done at Brussels, 13 September 2021.

*For the Commission*
*The President*
Ursula VON DER LEYEN

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

*ANNEX I*

*'ANNEX I*

**Definition of Supervisory Benchmarking portfolios**

| LOW DEFAULT EXPOSURES TEMPLATES | | | |
|---|---|---|---|
| **Template number** | **Template code** | **Name of the template/group of templates** | **Short name** |
| 101 | C 101.00 | Definition of Low Default Portfolio counterparties | LDP Counterparties |
| 102 | C 102.00 | Definition of Low Default Portfolios | LDP Portfolios |
| 103 | C 103.00 | Definition of High Default Portfolios | HDP Portfolios |

## C 101.00 - Definition of Low Default Portfolio counterparties

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000001_CT_FIRB | | 1040 | 58237v | | 0296104D AV EQUITY | ALPINE Bau GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000002_CT_FIRB | 5299005VO3GJ18GL5F14 | 8670870 | 310593f | | | AMAG Austria Metall AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000003_CT_FIRB | 549300VZKC61IR5U8G96 | 26972 | 50935f | AT0000730007 | ANDR AV EQUITY | ANDRITZ AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000004_CT_FIRB | 529900LMTI8YSE62EI88 | | | | LHA GF Equity | AUSTRIAN AIRLINES AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000005_CT_FIRB | 5299004QD601B8U1HD44 | 131830 | 109445z | | | Austrian Gaming Industries GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000006_CT_FIRB | 529900J7EWWGQ375DL84 | 2410 | 53507m | | | AVL List GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000007_CT_FIRB | | 226424 | 58036y | | | Bauunternehmung Granit Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000008_CT_FIRB | | 160431 | 89102h | | | BENE AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000009_CT_FIRB | 529900ZAFSOBVFCKF263 | | 319670d | | 0456855D AV EQUITY | Benteler International Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000010_CT_FIRB | 5299000SY4448XU04857 | 847216 | 86959g | | | CAG Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000011_CT_FIRB | 5299003V84MVB5A3C324 | 5762600 | 231192p | | | CARBONES HOLDING GMBH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000012_CT_FIRB | 529900G8XM6H1XVZBJ73 | 67504 | 99639d | | | Casinos Austria Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000013_CT_FIRB | 529900VN62L73X2OJX85 | 5200326 | 212163f | | | conwert Immobilien Invest SE | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000014_CT_FIRB | | 7161956 | 270027z | | | DCM DECOmetal GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000015_CT_FIRB | | 76350 | 67493f | | | dm drogerie markt GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000016_CT_FIRB | 5299002NFQKOBT1E8569 | 3570614 | 156765m | | | DO & CO Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000017_CT_FIRB | 5299004ARAOQMGTWCI13 | 125709 | 70342w | | | Doppelmayr Seilbahnen GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000018_CT_FIRB | 54930060U4XOVED1T359 | | | | | OMV Gas Marketing & Trading GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000019_CT_FIRB | 529900WJZJAEI0VBLP60 | | | | | Egger Holzwerkstoffe GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000020_CT_FIRB | 52990048A4N0S24VG982 | 159026 | 42973x | | | Eglo Leuchten GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000021_CT_FIRB | 529900N8OA1GVSR5R946 | 30988 | 76532y | | | Energie AG Oberösterreich | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000022_CT_FIRB | 529900BMPGUGAFYYAV45 | 6106 | 126805d | | | Energie Burgenland AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000023_CT_FIRB | 529900WID59A60HHYX13 | 2795493 | 145825z | | | Erber Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000024_CT_FIRB | 529900P4JZBFEVNEAE60 | | | | EVN AV Equity | EVN AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000025_CT_FIRB | | 9907106 | 347483f | | | Felbermayr Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000026_CT_FIRB | 549300FQ2ILBH7DJ6I45 | 1754530 | 42984m | | | Flughafen Wien Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000027_CT_FIRB | 529900RJAN0LNMW7Q775 | 1312138 | 89381v | | | HABAU Hoch- und Tiefbaugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000028_CT_FIRB | 5299000X53SAWQMDFF06 | 58114 | 26451z | | | Hofer Kommanditgesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000029_CT_FIRB | | 1640348 | 47654f | | | Hyundai Import Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000030_CT_FIRB | 529900RQJADHH91ABP14 | 2777363 | 144991y | | | Infineon Technologies Austria AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000031_CT_FIRB | 529900DSSMPIR6R3GO43 | 130311 | 64543t | | | J. u. A. Frischeis Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000032_CT_FIRB | 5299008ARRNJFPBNTM78 | 4155033 | 178368g | | | Kapsch BusinessCom AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000033_CT_FIRB | 529900A9NX1TM65N4176 | 21369 | 99133i | | | KELAG-Kärntner Elektrizitäts-Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000034_CT_FIRB | | 1376136 | 94579m | | | Leiner Immobilien GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000035_CT_FIRB | | 25798 | 32725a | | | Leyrer + Graf Baugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000036_CT_FIRB | | 1216520 | 106825x | | | Management Trust Holding Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000037_CT_FIRB | 529900JYVV57QBKV9G11 | 1991078 | 35673k | | | MFC Commodities GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000038_CT_FIRB | 529900WFARKZGRCQ8652 | | | | | MONTANA TECH COMPONENTS GMBH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000039_CT_FIRB | 213800CUWJ54846X6779 | 1760513 | 40450k | | | Montanwerke Brixlegg Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000040_CT_FIRB | 529900UUANUJ60MNMX97 | | 71396w | | 7716424Z AV EQUITY | ÖBB - Infrastruktur Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000041_CT_FIRB | 529900UOHXZ1BIORCV04 | 6467385 | 248742y | | | ÖBB-Personenverkehr Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000042_CT_FIRB | 529900B76VL5KG71J029 | 6515541 | 250198p | | | ÖBB-Postbus GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000043_CT_FIRB | 529900UZY47TEIFNF978 | 6496644 | 249666g | | | ÖBB-Produktion Gesellschaft mbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000044_CT_FIRB | 549300V62YJ9HTLRI486 | | 93363z | AT0000743059 | OMV AV EQUITY | OMV Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000045_CT_FIRB | | 3512231 | 154148p | | | Österreichische Bundesforste AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000046_CT_FIRB | 529900IFAV83BX8O1O91 | 526819 | 33393h | AT0000758305 | PAL AV EQUITY | PALFINGER AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000047_CT_FIRB | | 957313 | 115289v | | | QuadraCir AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000048_CT_FIRB | 5299000HTNHA5ACH9N32 | 1074393 | 56247t | | 495680Z AV EQUITY | Red Bull GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000049_CT_FIRB | 529900ENFTO28GS3KF76 | 1813722 | 78563i | | | Rohöl-Aufsuchungs Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000050_CT_FIRB | 5299005U4ZMMSYUJ5G02 | 7113951 | 267218v | | | ROXCEL Handelsgesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000051_CT_FIRB | 5493000C4S664YT7T556 | 38229 | 51350s | | | Salzburg AG für Energie, Verkehr und Telekommunikation | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000052_CT_FIRB | 549300XBCUMUR5CI0181 | | | | | Sappi Papier Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000053_CT_FIRB | 5299002XAOMQWAIZMA51 | 271020 | 128056v | | | Schmid Industrieholding G.m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000054_CT_FIRB | 52990021T5LVTQOGSU18 | 39594 | 60562m | | | Siemens Aktiengesellschaft Österreich | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000055_CT_FIRB | 52990020WIPPT0HC0V31 | | | | | Steinhoff Europe AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000056_CT_FIRB | 529900TYYSRJH2VJSP60 | 421065 | 88983h | AT000000STR1 | STR AV EQUITY | Strabag SE | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000057_CT_FIRB | 529900BTWJ6SISLJ5854 | 5880980 | 235264b | | | SWARCO AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000058_CT_FIRB | 529900SCL1LJL8PZNI48 | 501247 | 83175t | | | Swietelsky Baugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000059_CT_FIRB | 529900V54UV5XQUK5S85 | | FN155563W | | TKA AV Equity | Telekom Finanzmanagement GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000060_CT_FIRB | 529900OOW8ELHOXWZP82 | | | | UN9 GS Equity | UNIQA Insurance Group AG | AT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000061_CT_FIRB | 549300IFXHQIB5POT565 | 3734340 | 162844b | | | VAMED ENGINEERING GmbH & CO KG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000062_CT_FIRB | 5299006UDSEJCTTEJS30 | 45926 | 76023z | AT0000746409 | VER AV EQUITY | VERBUND AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000063_CT_FIRB | 529900ZAXBMQDIWPNB72 | 2147807 | 66209t | AT0000937503 | VOE AV EQUITY | voestalpine AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000064_CT_FIRB | 5299008VQJD65XCUPR16 | 1134770-5 | HRA661038 | | 6830553Z AV EQUITY | Voith Turbo GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000065_CT_FIRB | 529900VXIFBHO0SW2I31 | 46434 | 77676f | AT0000831706 | WIE AV EQUITY | Wienerberger AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000066_CT_FIRB | 529900OS67T49AW45S74 | 194255 | 121150m | | 665707Z AV EQUITY | WIENERBERGER FINANZ SERVICE GMBH | AT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000067_CT_FIRB | 529900OJFTLS1RYWIF55 | 9565779 | 336561v | | | XXXLutz KG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000068_CT_FIRB | 529900IIODYNYAZ2ID26 | | | | | ZUMTOBEL AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000069_CT_FIRB | 54930002QM8QVWM56E14 | | | | | Amcor Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000070_CT_FIRB | WZE1WSENV6JSZFK0JC28 | | | | BHP AU EQUITY | BHP Billiton Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000071_CT_FIRB | | | | | 6026550Z AU EQUITY | Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd) | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000072_CT_FIRB | JOR7RJTXUXBRJ4UA5G70 | | | | CCL AT Equity | Coca-Cola Amatil Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000073_CT_FIRB | 549300HPMK7UWN02N804 | | PA3337938 | | CWN AT Equity | Crown Group Finance Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000074_CT_FIRB | | | | | LEI AU EQUITY | Leighton Holdings Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000075_CT_FIRB | ACMHD8HWFMFUIQQ8Y590 | | | | MQG AU EQUITY | Macquarie Group Ltd | AU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000076_CT_FIRB | ZSN2LWNPYW6ISMRUC664 | | | | ORG AU EQUITY | Origin Energy Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000077_CT_FIRB | 5493008XVFHYYV0YHN70 | | | | HUWA GF Equity | Powercor Australia, LLC | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000078_CT_FIRB | YLXNW6TI6QSK1H8H0N82 | | | | QAN AU EQUITY | Qantas Airways Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000079_CT_FIRB | | | 520433129 | | SPT AU EQUITY | Spotless Holding SAS | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000080_CT_FIRB | PCTXNQGRJVR3OG33JG65 | | | | TLS AT Equity | Telstra Corporation Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000081_CT_FIRB | 5493003L32ZX9557ST85 | | | | WES AU EQUITY | Wesfarmers Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000082_CT_FIRB | QNWEWQBS7HP85QHXQL92 | | | | | Woolworths Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000083_CT_FIRB | G05OZ4J4E05KDATL0J93 | | | | | AG Insurance | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000084_CT_FIRB | 549300IHBDUTUNQJJB79 | 16342 | | | AGFB BB EQUITY | Agfa-Gevaert NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000085_CT_FIRB | 549300N22C0GCT5BUD97 | 26198 | | | | AJINOMOTO OMNICHEM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000086_CT_FIRB | | 116163 | | | | ALBELEC | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000087_CT_FIRB | | 225626 | | | | ALCATAN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000088_CT_FIRB | 5493008H3828EMEXB082 | | | | ABI BB EQUITY | Anheuser-Busch InBev NV/SA [ABInBev] | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000089_CT_FIRB | 549300BKDDQ56JWCBT72 | 1098030 | | | | AQUAFIN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000090_CT_FIRB | 549300B4HNIJSAWU1C95 | 1138391 | | | | ARPAL MANAGEMENT | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000091_CT_FIRB | 213800R1F1EJYM4ICO85 | | 444734706 | BE 0444734706 | | Barry Callebaut Services | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000092_CT_FIRB | 549300CWRXC5EP004533 | | | | BELG BB Equity | Belgacom S.A. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000093_CT_FIRB | 549300R9I8GUZLNIV408 | | 890082292 | | | Brussels Airport Company S.A./N.V. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000094_CT_FIRB | | 433287 | | | | CENTRE HOSPITALIER CHRETIEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000095_CT_FIRB | | 81095 | | | | CHAUSSURES CECIL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000096_CT_FIRB | 549300IP2F5TKUC0GF38 | 82988 | | | | CHEMITEX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000097_CT_FIRB | 549300TM914CSF6KI389 | 149177 | | | COFB BB EQUITY | COFINIMMO | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000098_CT_FIRB | | 184723 | | | | COLLIGNON ENG. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000099_CT_FIRB | | 201775 | | | | COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000100_CT_FIRB | 213800DMG7PUQHINO388 | | | BE 0401641663 | | Louis Delhaize - Compagnie franco-belge d'Alimentation | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000101_CT_FIRB | | 255648 | | | | DOD | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000102_CT_FIRB | | 1145532 | | | | EDIFICIO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000103_CT_FIRB | T0YOOBZO4L6YAD6SAV65 | 14206 | 403170701 | | ELEB BB EQUITY | ELECTRABEL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000104_CT_FIRB | 549300JC3HI3K7ZSYU66 | 1329681 | | | | ELEM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000105_CT_FIRB | 549300S1MP1NFDIKT460 | | | BE 0476388378 | ELI BB Equity | ELIA SYSTEM OPERATOR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000106_CT_FIRB | 5493001XW6MSHRMFLU28 | | | | ENI GY Equity | eni finance international SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000107_CT_FIRB | 549300VO7PUETX031S03 | 10309 | | BE 0860004176 | | ETEXCO SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000108_CT_FIRB | | 13771 | | | | ETS DE SIMONE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000109_CT_FIRB | 52990053AH5LF0YZWD07 | | | | | Euler Hermes Europe | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000110_CT_FIRB | 549300D80RYON74MEJ03 | 18181 | | | EURN BB EQUITY | Euronav NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000111_CT_FIRB | 8RDWFWPP4PLMZ5PPQH32 | | | | | Fluxys G SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000112_CT_FIRB | | 25281 | | | | G EN J VASTGOED | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000113_CT_FIRB | | 65807 | | | | HOET TRUCKING & RENTING | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000114_CT_FIRB | 549300M48VNC2Z0MDG47 | 71844 | | | | HOTTLET FROZEN FOODS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000115_CT_FIRB | 549300GR6U0KHJD7DG07 | | | | | IKEA SERVICE CENTRE N.V. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000116_CT_FIRB | | 84089 | | | | INTERNATIONAL ORE ET FERTILIZER BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000117_CT_FIRB | | 85640 | | | | JEAN WAUTERS-ACIERS SPECIAUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000118_CT_FIRB | | 111717 | | | | M.G.S. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000119_CT_FIRB | 5493004FKZI586397240 | | | | | Magotteaux International SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000120_CT_FIRB | 549300Q80KFPKZC6BQ79 | 144096 | | | | MENOUQUIN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000121_CT_FIRB | | 166601 | | | | N.V BESIX S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000122_CT_FIRB | 5493002HHHFTG6G3BG36 | | | BE 0431676229 | OME BB EQUITY | OMEGA PHARMA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000123_CT_FIRB | | 168945 | | | | OPIO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000124_CT_FIRB | | 192350 | | | | PHARMACIES SERVAIS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000125_CT_FIRB | 54930064JCEXFA8M0W31 | 202291 | | BE 0405747040 | | PRAYON | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000126_CT_FIRB | | 204834 | | | | PRO CONCEPT M P J | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000127_CT_FIRB | 549300NMIBTX17HWF142 | 233001 | | | | RARE GEMS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000128_CT_FIRB | 549300X72GEQB1X8K911 | 247664 | | | | ROULARTA MEDIA GROUP | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000129_CT_FIRB | 529900PY79CWSUGVK810 | 249233 | | | | S.A. CORMAN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000130_CT_FIRB | 549300O3VKWJUM16UI64 | 257312 | | | | SAMIR GEMS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000131_CT_FIRB | 213800WWE8U6DC99NP03 | | | | | SCR Sibelco NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000132_CT_FIRB | | 257564 | | | | SEADCO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000133_CT_FIRB | 213800WDGKCVWZAN1N02 | 1051701 | 465409265 | | 0790057D BB EQUITY | SILFIN NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000134_CT_FIRB | | 294964 | | | | SOBEMO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000135_CT_FIRB | | 302642 | | | | SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000136_CT_FIRB | 549300BB5CXGL9YV0D53 | 303429 | | | | SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000137_CT_FIRB | | 303783 | | | | SOCIETE D'APPLICATIONS ET DE TRAVAUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000138_CT_FIRB | 549300MMVL80RTBP3O28 | 556814 | | | SOLB BB EQUITY | Solvay SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000139_CT_FIRB | | 923107 | | | | TEAM KALORIK GROUP | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000140_CT_FIRB | 549300ZKLIF7RP6EH823 | | | BE 0412101728 | TESB BB EQUITY | Tessenderlo Chemie | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000141_CT_FIRB | | 953398 | | | | TEX ALLIANCE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000142_CT_FIRB | | 1044409 | | | | TOP-TEX BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000143_CT_FIRB | 2138008J191VLSGY5A09 | | | | UCB BB EQUITY | UCB SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000144_CT_FIRB | 529900F3AIQECS8ZSV61 | | | | UMI BB EQUITY | Umicore SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000145_CT_FIRB | 5493008MCDJ4Y6D5SI04 | 1113512 | | | | UNISTEEL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000146_CT_FIRB | | 1140588 | | | | UNIVERSITE LIBRE DE BRUXELLES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000147_CT_FIRB | 549300TRHV6F6IE14H93 | 1159858 | | BE 0404060032 | | Van Hool nv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000148_CT_FIRB | | 1231271 | | | | VASTGOED MANAGEMENT ASSOCIATIE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000149_CT_FIRB | 529900RAZGQHX0VFTK05 | | | | | Volkswagen Group Services S.A. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000150_CT_FIRB | 549300NWW2UDYHH65J03 | 1911623 | | | | WILDO PROPERTIES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000151_CT_FIRB | 5299007TSQVOLXOABA65 | 1364744 | | | | ZF WIND POWER ANTWERPEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000152_CT_FIRB | 4P8GJCF52NVFW7UL4C95 | | 18630 | | ACE US Equity | ACE Tempest Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000153_CT_FIRB | 549300J3KKX1PEJGDW36 | | | | ACGL US Equity | Arch Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000154_CT_FIRB | UNZWILHE4KMRP9K2L524 | | 34678 | | NCLH UW Equity | NCL Corporation Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000155_CT_FIRB | V5EGRCZCH7FN6WX41891 | | | | OEH UN Equity | Orient-Express Hotels Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000156_CT_FIRB | 549300F7ZDOIMR4PZW67 | | | | IPG US Equity | Pacnet Limited | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000157_CT_FIRB | V7TL7UQFHNWUEMDZ3X02 | | | | RNR US Equity | Renaissance Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000158_CT_FIRB | 5493008CA3NMHYEVT131 | | | | | VimpelCom Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000159_CT_FIRB | | | | BMG455841020 | | HAL TRUST | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000160_CT_FIRB | 5493001QYTIDILBVYO18 | | | | | Companhia Brasileira de Aluminio | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000161_CT_FIRB | 549300TH5Q6VRP8OT012 | | | | ABI LI Equity | Companhia de Bebidas das Americas (AmBev) | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000162_CT_FIRB | 549300EM51WYXFHUY333 | | | | | Embraer S.A. | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000163_CT_FIRB | | | | | FIBR3 BZ EQUITY | Fibria Celulose SA | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000164_CT_FIRB | 5493000J801JZRCMFE49 | | | | XPBR SQ Equity | Petroleo Brasileiro S.A. - PETROBRAS | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000165_CT_FIRB | | | | | VALE5 BZ EQUITY | Vale SA | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000166_CT_FIRB | LXVM6T3LO7QIZ8LUZ688 | | | | | Votorantim Cimentos S.A. | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000167_CT_FIRB | 5553547PRDP469JRO238 | | 2880814 | | AGU CT Equity | Agrium Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000168_CT_FIRB | 4B4HI3CGXMBDC0G6BM51 | | | | AC/A CT Equity | Air Canada | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000169_CT_FIRB | 549300OSW32RVX8CCZ87 | | | | ANCUF PQ Equity | Alimentation Couche-Tard Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000170_CT_FIRB | DR5LKEURSR8SXLM64266 | | 7501889 | | ALA CT Equity | AltaGas Ltd. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000171_CT_FIRB | 0O4KBQCJZX82UKGCBV73 | | | | ABX CN EQUITY | Barrick Gold Corp | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000172_CT_FIRB | 549300I19203PRB5KR45 | | | | BCE CT Equity | BCE Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000173_CT_FIRB | 549300VPM8ERH1Q42198 | | | | | Bell Canada | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000174_CT_FIRB | W7L3VLU8EHQY34Z36697 | | | | BBD/B CN EQUITY | Bombardier Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000175_CT_FIRB | 36ZUFRRMJERSM4Q0S289 | | 746053 | | BPO CT Equity | Brookfield Office Properties Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000176_CT_FIRB | 3SU7BEP7TH9YEQOZCS77 | | | | CNI UN Equity | Canadian National Railway Company | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000177_CT_FIRB | 5493008IGIA1HJMDJS40 | | 1722453 | | CNQ CT Equity | Canadian Natural Resources Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000178_CT_FIRB | NXIVWPYOIVYXFF6WCZ47 | | | | CVE CN EQUITY | Cenovus Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000179_CT_FIRB | 549300WSRCZY73ZG3090 | | 00326711660005 | | | CGI GROUP INC. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000180_CT_FIRB | XYSIJOU3HNVROZWNA008 | | | | UFS CT Equity | Domtar Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000181_CT_FIRB | 98TPTUM4IVMFCZBCUR27 | | | | ENB CN EQUITY | Enbridge Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000182_CT_FIRB | CZ72ZHBVKZXQRV3XFE26 | | | | ECA CN EQUITY | Encana | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000183_CT_FIRB | 549300679TRDUXPT7415 | | 206654303 | | | EPCOR Utilities Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000184_CT_FIRB | I2YOHH65IBBT53JFYQ52 | | | | G CT Equity | Goldcorp Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000185_CT_FIRB | B1EEF6ML54YDWRC6ZK53 | | 2015335496 | | | Harvest Operations Corp. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000186_CT_FIRB | 549300UEBMAQDN0K0R06 | | | | K CN EQUITY | Kinross Gold Corp | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000187_CT_FIRB | 95RWVLFZX6VGDZNNTN43 | | | | MG CN EQUITY | Magna International Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000188_CT_FIRB | 6Q7WW7FQZR6X22IL2I79 | | | | | Nexen Energy ULC | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000189_CT_FIRB | 549300O4ZJZZOHH4H804 | | 3572862 | | NBD CT Equity | Norbord Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000190_CT_FIRB | 5493007M1XGU5E55ZJ25 | | | | | NOVA Chemicals Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000191_CT_FIRB | 549300HDLRTPBQU69P29 | | | | BIN CT Equity | Progressive Waste Solutions Ltd. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000192_CT_FIRB | 549300A0QNNPY14D9106 | | | | SCC CT Equity | Sears Canada Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000193_CT_FIRB | 3XCBVWUPHGBZ5GF7TY15 | | | | SU CN EQUITY | Suncor Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000194_CT_FIRB | NQWTWUIL1PK7V7N5Y468 | | | | TLM CN EQUITY | Talisman Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000195_CT_FIRB | T8KI5SQ2JRWHL7XY0E11 | | | | TCK/B CN EQUITY | Teck Resources Ltd [Ex-Teck Cominco Ltd] | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000196_CT_FIRB | YHKQM2RIPKZYOZ6RVZ46 | | | | TK US Equity | Teekay Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000197_CT_FIRB | L2TEUTQ8OSHMJWVLCE40 | | | | T CT Equity | TELUS Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000198_CT_FIRB | 549300561UZND4C7B569 | | 884903 | | TOC GF Equity | Thomson Reuters Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000199_CT_FIRB | HJZQGXYTVV2NWJZLPW74 | | | | TOM GY Equity | Toyota Credit Canada Inc. | CA | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000200_CT_FIRB | 5BV01I6231JPDAPMGH09 | | | | TRP UN Equity | TransCanada PipeLines Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000201_CT_FIRB | PRAQ4VOSFIK7OQ8Z2512 | | 4406354 | | VALE3 BS Equity | Vale Canada Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000202_CT_FIRB | WT03B8BB1IX8WI9ZGV02 | | | | | Vermilion Energy Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000203_CT_FIRB | 549300WHE4O6UJ2KU013 | | | | | Yamana Gold Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000204_CT_FIRB | 5493003DNMEAO1DT3F51 | | | | ABBN VX EQUITY | ABB Ltd [Asea Brown Boveri] | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000205_CT_FIRB | NI14Y5UMU60O7JE9P611 | | | | ADEN VX EQUITY | Adecco SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000206_CT_FIRB | 549300Q3WREIMQYFBC20 | | | | 0170576D SW EQUITY | Ameropa AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000207_CT_FIRB | 5493007KVRV2OKRXFA55 | | CH-020.3.035.716-8 | | AML LN Equity | Amlin AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000208_CT_FIRB | 529900H7ZPIGI2U3CJ14 | | | | | AXPO TRADING AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000209_CT_FIRB | 213800Y5RWKLDPUTT265 | | | | BARN SW EQUITY | Barry Callebaut AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000210_CT_FIRB | 529900UPDCU6WEL7W167 | | | | BALN VX Equity | Basler Versicherung AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000211_CT_FIRB | | 2816554-6 | HRB54517 | DE000DCAG010 | 7705815Z SW EQUITY | DEMAG CRANES AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000212_CT_FIRB | 5493002MXX2JLKWLE880 | | | | 567151Z SW EQUITY | Duferco SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000213_CT_FIRB | 549300I08UA8SMJON743 | | CH-270.3.002.354-9/ | | DUFN EB Equity | Dufry international AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000214_CT_FIRB | 549300ADLU67CYBFIW70 | | CH-645.1.008.684-9 | | | Elsevier Finance SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000215_CT_FIRB | 529900Y8BGAFVVVYVN24 | | | | GATE SE Equity | gategroup Holding AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000216_CT_FIRB | 213800SVRMQA1TD91D41 | | | | GIVN VX Equity | Givaudan SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000217_CT_FIRB | 213800PSSU2QXF1WLR89 | | | | GLEN LN EQUITY | Glencore International AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000218_CT_FIRB | 549300DHSS9U1QKJZG57 | | KvK 34275373 0000 | | 1002136Z SW EQUITY | GUNVOR INTERNATIONAL BV | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000219_CT_FIRB | 529900EHPFPYHV6IQO98 | | | | HOLN VX EQUITY | Holcim Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000220_CT_FIRB | 529900Q0YED3805QXQ66 | | | | | KUEHNE AND NAGEL INTERNATIONAL AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000221_CT_FIRB | 52990074N8ID7UPV7A95 | | | | | LIEBHERR-INTERNATIONAL AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000222_CT_FIRB | 549300EFW4H2TCZ71055 | | | | | Lonza Group AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000223_CT_FIRB | KY37LUS27QQX7BB93L28 | | CH-550.0.067.293-5 | CH0038863350 | NESN.VX | NESTLE SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000224_CT_FIRB | 529900I2PEF1FN6N6723 | | | | 2284161Z SW EQUITY | Nord Stream AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000225_CT_FIRB | | | | | NOVN VX EQUITY | Novartis AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000226_CT_FIRB | 549300HUJ5CJUX02RS52 | | | | | OMV SUPPLY & TRADING AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000227_CT_FIRB | 5299002JRTT699WFOV74 | | | | | OMYA (Schweiz) AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000228_CT_FIRB | 549300HMJAFUW4NSKI73 | | | | | Paul Reinhart AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000229_CT_FIRB | | | | | ROG VX EQUITY | Roche Holding Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000230_CT_FIRB | 529900PTQ0Z1J44SHZ08 | | CH-100.3.010.656-7 | | STLN SE Equity | SCHMOLZ + BICKENBACH AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000231_CT_FIRB | 549300R3N69ECGYPU434 | | | | SIK IX Equity | Sika AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000232_CT_FIRB | 213800Z8NOHIKRI42W10 | | | NL0000226223 | STM FP EQUITY | STMICROELECTRONICS NV | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000233_CT_FIRB | 5493000KUC3Z24U77V93 | | | | SLHN VX Equity | Swiss Life Holding AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000234_CT_FIRB | 5493005SL9HHOXS3B739 | | CHE-102.753.938 | | SCMN VX Equity | Swisscom AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000235_CT_FIRB | 549300HTOMQG20JYV568 | | | | SYNN VX Equity | Syngenta AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000236_CT_FIRB | KSVC38RP5WL6C6LJGG03 | | | | TYC US Equity | Tyco International Ltd. | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000237_CT_FIRB | 549300VBJS7MG74G2H60 | | | | | Weatherford International Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000238_CT_FIRB | | | | | WOS LN EQUITY | Wolseley Plc | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000239_CT_FIRB | | | | | XTA LN EQUITY | Xstrata Plc | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000240_CT_FIRB | 50ZCTKCMUDIABGHX3R52 | | | | | Zurich Insurance Company | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000241_CT_FIRB | 549300IF4IFG0FS0RM26 | | | | AESGENER CC Equity | AES Gener S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000242_CT_FIRB | 549300NLTGCFV7482429 | | | | CENCOSUD CC Equity | Cencosud S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000243_CT_FIRB | 549300YP3P0JZBLIV197 | | | | | EMPRESA NACIONAL DEL PETROLEO | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000244_CT_FIRB | 549300G475ACIABB4385 | | | USG49215AA73 | CMPC CC Equity | Inversiones CMPC S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000245_CT_FIRB | 549300HX3UUDPEFTG707 | | | | LAN CC Equity | Latam Airlines Group S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000246_CT_FIRB | 549300RUPF4SKMJPUR70 | | | | BLT LN Equity | Minera Escondida Limitada | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000247_CT_FIRB | | | | | 600031 CH EQUITY | Sany Heavy Industry Co Ltd | CN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000248_CT_FIRB | A25574TZFLBNK7NWQT47 | | | | PRE CT Equity | Pacific Rubiales Energy Corp. | CO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000249_CT_FIRB | 724500JV0VHPRVANL538 | | 5778 | ANN4327C1220 | | HUNTER DOUGLAS NV | CW | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000250_CT_FIRB | 213800MRTA64ULUE9919 | | | | | CARBO ONE LIMITED | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000251_CT_FIRB | 549300OEZB4GETCGFX34 | | | | | GUNVOR GROUP LTD | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000252_CT_FIRB | 549300IVA1PZNX2MN285 | | | | 0163947D CY EQUITY | Mercuria Energy Group Ltd | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000253_CT_FIRB | 2138001LK2Z2HSER4U15 | | | | PRS NO EQUITY | PROSAFE | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000254_CT_FIRB | 31570010000000137835 | 1131604 | 29287391 | | | ALTA, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000255_CT_FIRB | 31570010000000116592 | 657856 | 25572881 | | | ARMATURY Group a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000256_CT_FIRB | 31570010000000075367 | 765380 | 28402758 | | | BAK stavební společnost, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000257_CT_FIRB | 31570010000000115525 | 834699 | 46504940 | | | Cerea, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000258_CT_FIRB | 31570010000000034336 | 1023328 | 70994226 | | | České dráhy, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000259_CT_FIRB | 315700CTFRL3U2DNMO58 | 633919 | 25085689 | | | CETELEM ČR, a.s. | CZ | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000260_CT_FIRB | 529900S5R9YHJHYKKG94 | | | CZ0005112300 | CEZ CP EQUITY | CEZ a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000261_CT_FIRB | 315700XJHXU2PD40RU82 | 865668 | 48589837 | | | DEKTRADE a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000262_CT_FIRB | 529900C5PL4JGDILRZ94 | 837043 | 46678468 | | | HOCHTIEF CZ a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000263_CT_FIRB | 31570010000000099520 | 644725 | 25322257 | | | IMOS Brno, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000264_CT_FIRB | 31570010000000032687 | 1086806 | 931 | | | METALIMEX a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000265_CT_FIRB | 315700JDC49X4VSP6Z49 | 601013 | 14915 | | | Metrostav a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000266_CT_FIRB | 31570066GBSS7JYFEL35 | 817880 | 45193592 | | | MJM Litovel a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000267_CT_FIRB | 31570010000000120084 | 832322 | 46342796 | | | OHL ŽS, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000268_CT_FIRB | 31570010000000009116 | 699640 | 26463318 | | | OTE, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000269_CT_FIRB | 31570010000000026285 | 671247 | 25860038 | | | Pars nova a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000270_CT_FIRB | 315700LTSCT2O45NWM28 | 805950 | 43873189 | | | PRAKAB PRAŽSKÁ KABELOVNA, s.r.o. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000271_CT_FIRB | 31570010000000115622 | 817271 | 45148155 | | | Primagra, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000272_CT_FIRB | 549300KL08IFWLTWLQ52 | 691287 | 26271303 | | | Skanska a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000273_CT_FIRB | 529900I8XOZDM4ZQSQ21 | | | | 1025Z CP EQUITY | Skoda Auto A.S. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000274_CT_FIRB | 31570010000000031135 | 923751 | 62623753 | | | ŠKODA TRANSPORTATION a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000275_CT_FIRB | 213800Z39ZW4XHAAUA27 | 725860 | 27195147 | | | SMP CZ, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000276_CT_FIRB | 3157004ICDH3MRKW7534 | 889798 | 60193336 | | | Telefónica Czech Republic, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000277_CT_FIRB | 31570010000000055191 | 617997 | 18050646 | | | TŘINECKÉ ŽELEZÁRNY, a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000278_CT_FIRB | 3157007C98ILJK5ST356 | 609769 | 15886492 | | | UniCredit Leasing CZ, a.s. | CZ | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000279_CT_FIRB | 315700EFFOU65ETZ0V16 | 886003 | 531766 | | | UNISTAV a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000280_CT_FIRB | 31570010000000001356 | 672337 | 25877950 | | | VÍTKOVICE HEAVY MACHINERY a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000281_CT_FIRB | 31570010000000003490 | 710607 | 26823357 | | | VÍTKOVICE POWER ENGINEERING a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000282_CT_FIRB | 31570010000000015033 | 697350 | 26415623 | | | W.A.G. payment solutions, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000283_CT_FIRB | 5493005KH7FO1T5TMX47 | 1236614-2 | | | ASG GY Equity | AachenMuenchener Lebensversicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000284_CT_FIRB | 549300JSX0Z4CW0V5023 | 1319784-3 | | | | ADIDAS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000285_CT_FIRB | 549300X1WWPGMS47QQ72 | 1215807-7 | | | ASG GY Equity | Advocard Rechtsschutzversicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000286_CT_FIRB | 529900SO83U6ISM6DL85 | 2832395-4 | HRA36525B | | | ALBA Group plc & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000287_CT_FIRB | 529900K9B0N5BT694847 | 1100627-7 | | | ALV GY Equity | Allianz SE | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000288_CT_FIRB | 529900C058B9OTVFTU36 | 2033673-1 | HRB98981 | | | ASKLEPIOS KLINIKEN GMBH HAMBURG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000289_CT_FIRB | 549300FJWANEIJ25D318 | 1545974-6 | | | | Atlas Copco Energas GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000290_CT_FIRB | 529900YNBT62HCUPRG10 | 1106210-6 | | | | AUGUST STORCK KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000291_CT_FIRB | 5299005SHIN9ZK7GW242 | 1124841-6 | HRB1775 | DE0006766504 | NDA GY EQUITY | Aurubis AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000292_CT_FIRB | 529900PXZU3YHO6HMD80 | 1130123-1 | | | | Axel Springer SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000293_CT_FIRB | 529900AJX4TCFW0QT666 | 1104883-2 | | | | B. Braun Melsungen Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000294_CT_FIRB | 529900PM64WH8AF1E917 | 1102017-9 | HRB6000 | DE000BASF111 | BAS GR EQUITY | BASF SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000295_CT_FIRB | 529900XMQYET3NBF2363 | 2192515-1 | HRB101375 | DE0005168108 | B5A GY EQUITY | Bauer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000296_CT_FIRB | 549300J4U55H3WP1XT59 | 1109561-9 | | | BAYN GY EQUITY | Bayer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000297_CT_FIRB | YEH5ZCD6E441RHVHD759 | 1103190-3 | | | BMW GY EQUITY | Bayerische Motoren Werke AG [BMW AG] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000298_CT_FIRB | 529900SM0FDLLYATXU36 | 1103233-1 | | | | BAYWA AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000299_CT_FIRB | 5299001BUUGXAREGE533 | 1103821-3 | | | BTG GR EQUITY | Bertelsmann SE & Co. KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000300_CT_FIRB | 529900H0HULEN2BZ4604 | 1114115-7 | BWMAHRB710296 | | GBF GY Equity | Bilfinger SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000301_CT_FIRB | 529900XBEZ2EYI9ZOV89 | 3010079-6 | | | | BMG Rights Management GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000302_CT_FIRB | 529900FOTM78R9Q9NY89 | 1163617-2 | HRB75534 | | 2340173Z GR EQUITY | BOSCH UND SIEMENS HAUS-GERATE GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000303_CT_FIRB | NNROIXVWJ7CPSR27SV97 | 2926464-5 | | | BNR GY EQUITY | Brenntag AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000304_CT_FIRB | 529900OQDCYXCLQOAY53 | 1105482-2 | | | | Burda Gesellschaft mit beschränkter Haftung | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000305_CT_FIRB | 5299000XH7YX33EJZP65 | 2730972-3 | | | | CARL ZEISS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000306_CT_FIRB | 52990076MX7KD2XYCH67 | 1111099-6 | HRB9517 | DE000CLS1001 | CLS1 GY EQUITY | Celesio AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000307_CT_FIRB | 529900O4ND7T8ABIXF67 | 1235957-6 | | | | Claas Kommanditgesellschaft auf Aktien mbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000308_CT_FIRB | 529900A7YD9C0LLXM621 | 1106273-4 | HRB3527 | DE0005439004 | CON GY EQUITY | CONTINENTAL AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000310_CT_FIRB | 5299007VZZKH65OCN774 | 2781995-2 | | | | Cronimet Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000311_CT_FIRB | 5299008ODF4EFHRI0G60 | 2402196-6 | HRB8957 | | 7097181Z GR EQUITY | CWS-boco International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000312_CT_FIRB | 5299005LEM60UYKU5235 | 1106512-5 | | | | DACHSER Group SE & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000313_CT_FIRB | 529900R27DL06UVNT076 | 2344103-3 | HRB19360 | | DAI GR EQUITY | Daimler AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000314_CT_FIRB | 5299006S0UKN6D9ZP412 | 2451917-5 | | | | DB NETZ AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000315_CT_FIRB | 529900I2DLZPTFPENJ05 | 1106744-4 | | | | DEHNER GMBH & CO KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000316_CT_FIRB | 5299005A2ZEP6AP7KM81 | 2537834-0 | | | ANN GF Equity | Vonovia SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000317_CT_FIRB | 52990063S23N13HU4E98 | 1818189-1 | HRB50000B | | DBHN GR EQUITY | DEUTSCHE BAHN AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000318_CT_FIRB | 529900PH63HYJ86ASW55 | 1107110-7 | HRB2168 | | LHA GY EQUITY | DEUTSCHE LUFTHANSA AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000319_CT_FIRB | 52990063W8KQHQMF4M43 | 2623414-6 | | | DPW GF Equity | Deutsche Post Finance B.V. | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000320_CT_FIRB | 529900ITHU5Y51F1S257 | 1107106-5 | | | | DEUTSCHE SPARKASSEN LEASING AG & CO KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000321_CT_FIRB | 549300V9QSIG4WX4GJ96 | 2185287-6 | HRB6794 | | DTE GY EQUITY | DEUTSCHE TELEKOM AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000322_CT_FIRB | 529900KSWLV9JYE7NC83 | 2095980-5 | HRB34977 | | | DFS Deutsche Flugsicherung GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000323_CT_FIRB | 529900QTO8D2QK2TJG32 | 1107340-0 | | | | Diehl Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000324_CT_FIRB | 529900Y1AT9MQF6UYT42 | 2836050-1 | HRB203044 | | | DMK DEUTSCHES MILCH-KONTOR GMBH BREMEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000325_CT_FIRB | 529900YZNQ3MUUZ02M47 | 1117002-4 | HRB242 | | | Douglas Holding AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000326_CT_FIRB | 5299004W7VTLPROHR533 | 1125242-6 | HRA8242 | | | DR AUGUST OETKER KG BIELEFELD | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000327_CT_FIRB | 529900EWEX125AULXI58 | 3008027-9 | | | PAH3 GY EQUITY | Dr Ing HCF Porsche AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000328_CT_FIRB | 5493005UFVHY0PPNKD75 | 1107708-8 | HRB7903HL | DE0005550602 | DRW3 GY EQUITY | Drägerwerk AG & Co. KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000329_CT_FIRB | 52990076FKBR9THZ8C62 | 2779318-1 | | | | DYWIDAG-Systems International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000330_CT_FIRB | 529900Z8W8S8J1P7U364 | 1105067-1 | HRA9905 | | | E BREUNINGER GMBH CO STUTTGART | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000331_CT_FIRB | Q9MAIUP40P25UFBFG033 | 1134262-3 | HRB22315 | | EOAN GY EQUITY | E.ON SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000332_CT_FIRB | 5299000MT7P9STUCL908 | 1137158-0 | | | | Ed. Züblin Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000333_CT_FIRB | 529900JSFZ4TS59HKD79 | 2331844-7 | | | EBK GR EQUITY | Energie Baden-Wurttemberg AG [EnBW] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000334_CT_FIRB | 549300OQ94C7KRGGC351 | 2177540-8 | | | ASG GY Equity | Envivas Krankenversicherung AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000336_CT_FIRB | 41GUOJQTALQHLF39XJ34 | 1518676-0 | | | 154407Z GR EQUITY | Evonik Industries AG (Evonic) | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000337_CT_FIRB | 529900L64X6KZZW19R71 | 1108854-9 | | | 4501Z GR EQUITY | EWE AG [Energieversorgung Weser-Ems] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000338_CT_FIRB | 529900D7N2PTTZWFWN57 | 2579145-0 | | | | F.S. Fehrer Automotive GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000339_CT_FIRB | 529900EI7R9SCEJP4T76 | 1109776-3 | 00311027000005 | | | FERROSTAAL GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000340_CT_FIRB | 529900WBP9HFX10RKB30 | 1110203-5 | | | | FLUGHAFEN MUNCHEN GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000341_CT_FIRB | 529900VHM89GUAJ1RK35 | 1114926-7 | HRB25 | | 1048Z GR EQUITY | FRANZ HANIEL & CIE GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000342_CT_FIRB | 5299001ERX0K10IZUL40 | 1110198-7 | | | | FRAPORT AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000343_CT_FIRB | XDFJ0CYCOO1FXRFTQS51 | 1110492-4 | HRB11852 | DE0005785604 | FRE GY EQUITY | FRESENIUS SE & CO. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000344_CT_FIRB | 5299006NS9FCLHHZVL76 | 1578686-6 | HRB714579 | | | Freudenberg SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000345_CT_FIRB | 529900KXMB40SPYJD743 | 2052428-6 | HRB36569B | | 7013717Z GR EQUITY | GAZPROM Germania GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000346_CT_FIRB | 549300PHUU0ZZWO8EO07 | 1122951-5 | | | GEA GR EQUITY | GEA Group AG [Global Engineering Alliance] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000347_CT_FIRB | 529900JGEOQMCDYOK785 | 1135188-9 | | | | Gelsenwasser AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000348_CT_FIRB | 529900F916IVP0TJZK88 | 1051383-6 | HRA11722 | | | GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000349_CT_FIRB | 5299006GD4UWSYZOKC28 | 2877346-3 | HRB56040 | | GXI GY Equity | Gerresheimer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000350_CT_FIRB | 529900OJM5EX75OD8032 | 1113335-2 | | | | Getreide-Aktiengesellschaft vorm.P.Kruse- Chr.Sieck | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000351_CT_FIRB | 529900K6BWO03KP4GU58 | 1113443-4 | | | | Giesecke & Devrient Gesellschaft mit beschränkter Haftung | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000352_CT_FIRB | 529900J0V7C8Z8MLN980 | 2943243-2 | | | | Gigaset Communications GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000353_CT_FIRB | 529900LPAX2H9S4NKU05 | 1215951-3 | | | | Gothaer Finanzholding AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000354_CT_FIRB | 529900F4P4RV4Z50PI82 | 1114066-2 | HRB527 | | | GROSSKRAFTWERK MANNHEIM AG MANNHEIM | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000355_CT_FIRB | HD52L5PJVBXJUUX8I539 | 2294348-4 | | | HPL GR EQUITY | Hapag-Lloyd AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000356_CT_FIRB | 5299007CE1VJWKM99H49 | 1130882-2 | HRB26804KI | | 4729Z GR EQUITY | Hauptgenossenschaft Nord AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000357_CT_FIRB | 529900MKHOFQI4A0XC48 | 2873755-9 | | | | HAWE Hydraulik SE | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000358_CT_FIRB | 52990022107L9199GO56 | 2588017-0 | | | | HDI Versicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000359_CT_FIRB | 529900755OZXM37H4975 | 1115355-8 | | | | Heckler & Koch GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000360_CT_FIRB | LZ2C6E0W5W7LQMX5ZI37 | 1126630-1 | HRB330082 | DE0006047004 | HEI GY EQUITY | HEIDELBERGCEMENT AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000361_CT_FIRB | 529900ZM98OISTG16932 | 1115394-7 | | | HDD GY Equity | Heidelberger Druckmaschinen AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000362_CT_FIRB | 529900PLX4ADJFWIY024 | 1135805-8 | | | 2550Z GR EQUITY | Hella KGaA Hueck & Co | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000363_CT_FIRB | 52990027B9ARY5AC8476 | 1115622-1 | | | | HELM AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000364_CT_FIRB | 549300VZCL1HTH4O4Y49 | 1115688-2 | HRB4724 | DE0006048408 | HEN3 GY EQUITY | HENKEL AG & CO. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000365_CT_FIRB | 5493007EO7JOPWXHBJ27 | 1740986-3 | HRB3364 | | | Heraeus Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000366_CT_FIRB | 529900BVZYMVDRRSXY68 | 1306869-7 | HRB390485 | | 3540636Z GR EQUITY | HERRENKNECHT AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000367_CT_FIRB | 529900O7US4NP0J6XD12 | 1179777-6 | | | | HETTICH HOLDING GMBH & CO OHG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000368_CT_FIRB | 529900Y25S8NZIYTT924 | 1116241-9 | | | HOT GY EQUITY | Hochtief AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000369_CT_FIRB | 5299008WW53GLXRORN29 | 1350826-2 | HRB2311 | | HBM GY Equity | Hornbach-Baumarkt-AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000370_CT_FIRB | 529900LFVU534EBRXD13 | 1104693-5 | | | | HUGO BOSS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000371_CT_FIRB | TSI2PJM6EPETEQ4X1U25 | 2443536-4 | | | IFX GY Equity | Infineon Technologies AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000372_CT_FIRB | 529900FRTWZQXTTUB07 | 1193155-7 | | | 7573220Z GR EQUITY | Intersnack Knabber-Gebäck GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000373_CT_FIRB | 529900DJMOF0DTSWHO38 | 2850239-1 | HRB40163 | | | JUWI AG WÖRRSTADT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000374_CT_FIRB | 529900YURAYD4IJX2J91 | 1128982-4 | HRB2669 | | SDF GY Equity | K+S Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000376_CT_FIRB | 529900WFRVF4SQ2EV734 | 1121308-9 | HRA102851 | | 509821Z GR EQUITY | Kaufland Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000377_CT_FIRB | 529900CQ31CN6GV5LL52 | 2821686-9 | NRWDUHRB20486 | | KCO GY Equity | Kloeckner & Co. S.E. | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000378_CT_FIRB | 5299001GRRO0Z25YZT52 | 1130169-4 | | | | Knorr-Bremse AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000379_CT_FIRB | 529900IQ90WSXBWSTD78 | 1131272-5 | | | | KOENIG & BAUER AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000380_CT_FIRB | 529900LUYJ0V8SOOT260 | 1173404-3 | HRA4415 | | 3612759z gr equity | KRAFTVERKEHR NAGEL GMBH & CO. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000381_CT_FIRB | 529900MAU9591GT2S236 | 2849255-1 | | | | KraussMaffei Technologies GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000382_CT_FIRB | 529900NY2GSZWWUBW049 | 1120219-9 | | | | KRONES Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000383_CT_FIRB | 529900BVAET534PD7C28 | 1119133-5 | HRB21016 | DE0006292006 | KSB3 GY EQUITY | KSB Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000384_CT_FIRB | 529900VPRFDDIN7BE119 | 1117324-2 | HRB22709 | | IWKG IX Equity | KUKA AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000385_CT_FIRB | 529900FR2K4P9L9XLV21 | 1119187-1 | | | | KWS SAAT SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000386_CT_FIRB | 529900PTLRE72EMYIJ77 | 2451186-7 | HRB53652 | | LXS GF Equity | Lanxess AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000387_CT_FIRB | 5299002HNCMIUBHOMK35 | 1121223-0 | HRB202 | DE0005408884 | LEO GY EQUITY | Leoni AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000388_CT_FIRB | 529900EW0ZH7KAZ11H71 | 1797294-4 | | | | Lidl Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000389_CT_FIRB | WTV8QGD5UD7MMD4HS345 | 1121375-8 | | | LIN GY Equity | Linde AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000390_CT_FIRB | 529900SL1W4KHVE18T81 | 1121582-9 | | | | LOHMANN + Co. AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000391_CT_FIRB | 52990098TR1QJBW1YG58 | 1147145-5 | | | | MAHLE GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000392_CT_FIRB | 52990018UPG26YRFSM46 | 1122332-8 | HRB179426 | DE0005937007 | MAN GR EQUITY | MAN SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000393_CT_FIRB | 5299009Z8B0YE4ECMJ92 | 1044964-3 | | | | Media-Saturn Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000394_CT_FIRB | 5299009WLGROB3HKM878 | 1522457-9 | | | | MEGGLE AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000395_CT_FIRB | 529900OAREIS0MOPTW25 | 2198479-4 | HRB6164 | | MRK GF Equity | Merck KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000396_CT_FIRB | 5299001X9L42HXEBCZ51 | 1188960-7 | | | | Ceconomy AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000397_CT_FIRB | 529900ZYVEIYJRO6TG34 | 3328361-5 | | | | Meyer Werft GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000398_CT_FIRB | 213800E45LWMBVNF3R85 | 3052190-0 | NRWGRHRB8959 | | MNDI LN Equity | Mondi Consumer Packaging International AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000399_CT_FIRB | 529900807L67JY81RD65 | 2755947-5 | | | MTX GY Equity | MTU Aero Engines AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000400_CT_FIRB | 529900ISR2VNZV1C0T93 | 1182822-5 | | | | MVV Energie AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000401_CT_FIRB | 529900UXIUW801PQDI37 | 2597701-8 | | | | N-ERGIE AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000402_CT_FIRB | 529900HVDYCUWVD0OE76 | 2551585-9 | | | | NORDEX SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000403_CT_FIRB | 549300UH52ZS8O00MO03 | 1125476-0 | | | | Osram GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000404_CT_FIRB | 529900LMI5FN0KFOE272 | 1125552-8 | HRA62024 | | OTVR GR EQUITY | OTTO (GMBH & CO.KG) | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000405_CT_FIRB | 529900ELIX8Z8PQ6CU28 | 2593300-3 | | | | PAPIERFABRIK PALM GMBH & CO.KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000406_CT_FIRB | 529900HT3KJHBHNHDT64 | 1397102-3 | HRB6100 | | 259743Z GR EQUITY | PERI GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000407_CT_FIRB | 52990037VWJGYKGP9877 | 1131747-6 | HRA3551 | | 2590Z GR EQUITY | PHOENIX Pharmahandel GmbH & Co KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000408_CT_FIRB | 5299008XQJHPTOF8R354 | 2696731-5 | 241336g | | 661074Z GR EQUITY | Porsche Corporate Finance GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000409_CT_FIRB | 529900NY0WWQUKOMWQ37 | 2399699-4 | | | PSM GY EQUITY | ProSiebenSat 1 Media SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000410_CT_FIRB | 529900Z5KBA9KJP6EK09 | 1196360-0 | | | | R+V Versicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000411_CT_FIRB | 5299001OU9CSE29O6S05 | 1127893-4 | | | RHM GY EQUITY | Rheinmetall AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000412_CT_FIRB | 529900F0LT5OP4SV6122 | 1104684-4 | | | | Robert Bosch GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000413_CT_FIRB | 529900BZ1C5S5WQENF25 | 2820967-4 | HRB721056 | | | ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000414_CT_FIRB | 529900GB7KCA94ACC940 | 2531238-0 | HRB14525 | DE0007037129 | RWE GY EQUITY | RWE AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000415_CT_FIRB | 529900Q5SR06C5T8NO26 | 1128992-3 | HRB8372 | | 7015557Z GR EQUITY | Salzgitter Mannesmann Handel GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000416_CT_FIRB | 529900D6BF99LW9R2E68 | 1308819-0 | | | SAP GY EQUITY | SAP SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000417_CT_FIRB | 529900JL0HDVGZMUJF32 | 3043578-8 | | | | IHO Verwaltungs GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000418_CT_FIRB | 529900D8QMD1LL0E2393 | 2800313-5 | | | | Schletter GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000419_CT_FIRB | 529900DG0F6AGQAP6N55 | 1131407-7 | 55234831 | | | SCHOLZ Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000420_CT_FIRB | 5299009QTM3SJL9BNR19 | 2209676-2 | | | | Schott AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000421_CT_FIRB | 529900ZCRUJ3J5PYWX81 | 2577577-6 | | | RPW GR EQUITY | SENVION GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000422_CT_FIRB | 52990038IB31TYK07X63 | 1129569-8 | | | SGL GY Equity | SGL Carbon SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000423_CT_FIRB | W38RGI023J3WT1HWRP32 | 1129508-6 | HRB12300B | | SIE GY EQUITY | Siemens Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000424_CT_FIRB | 529900M1LIO0SLOBAS50 | 1532176-3 | HRB1562 | DE0003304002 | SOW GY EQUITY | Software AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000425_CT_FIRB | 549300WM0X4AUT710770 | 3278292-2 | | | | Springer Science+Business Media Deutschland GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000426_CT_FIRB | 529900FMTTLMH0P0DL10 | 1473528-6 | | | | STADA Arzneimittel Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000427_CT_FIRB | 549300YTRYZPM57T3319 | 1132051-2 | | | | STADTWERKE HANNOVER AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000428_CT_FIRB | 529900QOJGJ2975GD560 | 2971375-7 | | | | Stahlgruber Otto Gruber AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000429_CT_FIRB | 5299003M4PGUGL48LS74 | 3094881-4 | | | | Styrolution Group GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000430_CT_FIRB | 529900Y2V1QWBDCBT818 | 2653119-4 | | | | Südwestdeutsche Medien Holding GmbH | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000431_CT_FIRB | 529900S8QNB101D40S72 | 1130211-4 | | | SZU GY EQUITY | Südzucker AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000432_CT_FIRB | 529900D82I6R9601CF26 | 2819960-2 | HRB200436 | | | SYMRISE AG HOLZMINDEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000433_CT_FIRB | 529900P710MOUBKZDL27 | 2269857-5 | HEESHRB85143 | | | Techem GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000434_CT_FIRB | 529900COI811T9N2Y682 | 3009289-4 | HRB180660 | | | THÜGA HOLDING GMBH + CO KGAA MÜNCHEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000435_CT_FIRB | 549300UDG16DOYUPR330 | 2411649-3 | HRB9092 | DE0007500001 | TKA GR EQUITY | THYSSENKRUPP AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000436_CT_FIRB | 529900JBK6KNC4HSW032 | 1672825-5 | | | | Tönnies Holding GmbH & Co. KG | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000437_CT_FIRB | 52990021AYVJLL2XMK94 | 2182800-9 | HRB16654 | | 7010965Z GR EQUITY | TRIMET ALUMINIUM SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000438_CT_FIRB | 529900SL2WSPV293B552 | 1126744-0 | | | TUI1 GY EQUITY | TUI AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000439_CT_FIRB | 3VEKWPJHTD4NKMBVG947 | 2353095-9 | | | | United Internet AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000440_CT_FIRB | XQMNIROSQAS7Y9TT7197 | 2515082-2 | NRWKOHRA24116 | | LBTYA UW Equity | Unitymedia Hessen GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000441_CT_FIRB | 529900I1IDJLEXFUYN67 | 3340688-5 | | | | WELTBILD GMBH & CO. KG, AUGSBURG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000442_CT_FIRB | 529900AGED6PJE9AVL37 | 3185940-8 | | | | Vier Gas Transport GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000443_CT_FIRB | 52990023338VFV5AIN59 | 1134669-9 | HRA3389 | | | VIESSMANN WERKE GMBH CO KG ALLENDORF | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000444_CT_FIRB | W24EDTPHEV8NJOD4FA29 | 1627667-7 | | | | VNG-Verbundnetz Gas Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000445_CT_FIRB | 5299004TYSI0Z73QUE46 | 1227804-0 | HRB725621 | | | Voith GmbH & Co. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000446_CT_FIRB | 529900NNUPAGGOMPXZ31 | 1134796-0 | | | VOW3 GY EQUITY | Volkswagen AG [VW] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000447_CT_FIRB | 0NURKC5Q3CJYZPPK5046 | 1134904-0 | | | | WACKER CHEMIE AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000448_CT_FIRB | 529900KKY5IMBX35M241 | 2679160-8 | HRB7736 | | | Wasser und Gas Westfalen GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000449_CT_FIRB | 529900KQ44OJDIDU6J81 | 1135571-6 | | | | WEPA Hygieneprodukte GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000450_CT_FIRB | 5299006E92R0717GXP27 | 3189637-6 | HRA16706 | | 0892272D GR EQUITY | WINGAS GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000451_CT_FIRB | 529900A8LX4KL0YUTH71 | 2543621-3 | | | WDI GY Equity | Wirecard AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000452_CT_FIRB | 529900CAYOWB8YIG7X25 | 1136858-6 | | | | ZF FRIEDRICHSHAFEN AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000453_CT_FIRB | 549300D2K6PKKKXVNN73 | | 22756214 | DK0010244425 | MAERSKB DC EQUITY | A.P.Møller-Mærsk A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000454_CT_FIRB | | | 63965812 | | | A/S SCHOUW & CO | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000455_CT_FIRB | 549300ADWYS7RRJ8BG19 | | 14244441 | | | Aalborg Portland A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000456_CT_FIRB | 549300Y047DQV30CKT47 | | 49723911 | | | ABENA HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000457_CT_FIRB | 549300PLP6WVTICKLD32 | | 10526949 | | | ALM. BRAND FORSIKRING A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000458_CT_FIRB | 529900IJ6T4P1O10R377 | | 25313763 | | | ARLA FOODS A.M.B.A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000459_CT_FIRB | | | 25511484 | | | Atea A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000460_CT_FIRB | 213800KB128IK92MCD10 | | 44782510 | | | AVK Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000461_CT_FIRB | 2138009LJ6FGTV868W59 | | 22069519 | | | BYGMA GRUPPEN A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000462_CT_FIRB | 5493008YL42784DMWN61 | | 25508343 | DK0010181676 | CARLB DC EQUITY | Carlsberg Breweries A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000463_CT_FIRB | | | 27626904 | | | Catering Engros A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000464_CT_FIRB | 213800JF2XSR5NXGL660 | | 12760043 | | | Cheminova A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000465_CT_FIRB | 549300MKPW8ZF3E8MW37 | | 28318677 | | | Chr. Hansen Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000466_CT_FIRB | 213800AWZ8U3FVALIO26 | | 26259495 | | | Coop Danmark A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000467_CT_FIRB | 213800UW822WLK2HZF47 | | | | | Copenhagen Airports Denmark ApS | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000468_CT_FIRB | 529900BWY373HVUNIC90 | | 28527411 | | | Dagrofa ApS | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000469_CT_FIRB | | | 13878595 | | | Dagrofa S-Engros A/S (Foodservice) | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000470_CT_FIRB | 213800FJJH5XFNFIAK90 | | 23256118 | | | Damstahl A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000471_CT_FIRB | 549300712KABJNYPD639 | | 20165715 | | | DANFOSS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000472_CT_FIRB | | | 59789317 | | | Danish Agro A.M.B.A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000473_CT_FIRB | 21380063C9WS18D6WJ21 | | 26121264 | | | Danish Crown A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000474_CT_FIRB | 2138007QUZXQLFGCSV45 | | 24246930 | | | DANSK LANDBRUGS GROVVARESELSKAB A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000475_CT_FIRB | 549300FQY6MX8USM0112 | | 35954716 | | 4166777Z DC EQUITY | Dansk Supermarked A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000476_CT_FIRB | 549300JUFTJMOTC28B39 | | 28113951 | | | Danske Commodities A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000477_CT_FIRB | 213800ZCQ8X5QYJWVQ60 | | 42344613 | | | Det Danske Hedeselskab | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000478_CT_FIRB | 549300JZVW1Y1UZ5UK38 | | 14194711 | | | DFDS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000479_CT_FIRB | W9NG6WMZIYEU8VEDOG48 | | 36213728 | | | DONG Energy A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000480_CT_FIRB | 529900X41C0BSLK67H70 | | 58233528 | DK0060079531 | DSV DC EQUITY | DSV A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000481_CT_FIRB | 213800K83X1E9HF1MD69 | | 55828415 | | | DT Group A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000482_CT_FIRB | 529900C0U279ORGJC950 | | 45349918 | | | Ecco Sko A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000483_CT_FIRB | 213800Z47P2HZJKJSK23 | | 75272014 | | | EGM. INT. HOLD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000484_CT_FIRB | 549300JN1F17UXJMM315 | | 17225898 | | | ENERGI DANMARK A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000485_CT_FIRB | 5299003X050CWGDW1Z87 | | | | | Energinet.dk SOV | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000486_CT_FIRB | 213800MXXDGQ3ITPXI41 | | 58180912 | DK0010234467 | | FLSMIDTH & CO. A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000487_CT_FIRB | 549300036WZGCBDPDZ92 | | | | | GF-Forsikring A/S (Unsolicited Ratings) | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000488_CT_FIRB | 5493006R4KC2OI5D3470 | | 56759913 | | | H. Lundbeck A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000489_CT_FIRB | 213800HTGI1CTA7CKP20 | | 34728712 | | | Hedegaard A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000490_CT_FIRB | 213800NLXK98F6PC2R37 | | | | | ISS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000491_CT_FIRB | 549300RIPHN847476O42 | | | | | J. LAURITZEN A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000492_CT_FIRB | 54930032G32N1F8JBV10 | | | | | KIRKBI INVEST A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000493_CT_FIRB | UGKYQUOFW6QSIS3P4P93 | | 47458714 | | LEGO DC EQUITY | LEGO System A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000494_CT_FIRB | 52990077KVK7QCK2NG31 | | 56759514 | | | LEO PHARMA A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000495_CT_FIRB | 529900B5B2U7TIJN7757 | | | | | MONJASA A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000496_CT_FIRB | 213800WNLA5AH3U4WI67 | | 12562233 | | | MT HØJGAARD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000497_CT_FIRB | 549300UQ0QRC1KXGRE08 | | 20293195 | | | NEAS Energy A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000498_CT_FIRB | | | 10845858 | | | Nellemann Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000499_CT_FIRB | 529900197LKWCEQ0NL18 | | 62725214 | | | NKT HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000500_CT_FIRB | 2138007XB7AUOGS4N159 | | 11142141 | | | NORDIC SEAFOOD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000501_CT_FIRB | 2138005ON7KF6M74P542 | | 81203113 | | | Nordisk Dæk Import A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000502_CT_FIRB | 549300DAQ1CVT6CXN342 | | | | NOVOB DC Equity | Novo Nordisk A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000503_CT_FIRB | 529900T6WNZXD2R3JW38 | | 10007127 | | | NOVOZYMES A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000504_CT_FIRB | 213800LALFCP5FJXW153 | | 62497718 | | | Nowaco A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000505_CT_FIRB | 213800PRY3GUP6B5GG04 | | 39170418 | | | OK A.m.b.A. | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000506_CT_FIRB | 213800RE7TE67AUCJS21 | | 11369677 | | | Polar Seafood Denmark | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000507_CT_FIRB | 213800QRC7LNX935OZ09 | | 54879415 | | | Rockwool International A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000508_CT_FIRB | | | 42997811 | | | SANISTÅL A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000509_CT_FIRB | 549300M5XVDYG4I7CC28 | | 14049673 | | | Scan Global Logistics | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000510_CT_FIRB | 5299003KG4JS99TRML67 | | 31080185 | | | SCANDINAVIAN TOBACCO GROUP A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000511_CT_FIRB | 529900N96EOVRB114D28 | | 14773908 | DK0060228559 | TDC DC EQUITY | TDC A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000512_CT_FIRB | 549300ZSIJREG4GDWJ45 | | | | | Topdanmark A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000513_CT_FIRB | 213800A5UXABGUQ3PX11 | | 22460218 | | | TORM A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000514_CT_FIRB | 213800BIA5L8OPBER229 | | | | | Tryg Forsikring A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000515_CT_FIRB | 213800O8J7U9F8Q8VQ80 | | | | | Tryg Garantiforsikring A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000516_CT_FIRB | | | 14003606 | | | Tulip Food Company A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000517_CT_FIRB | 54930026SJ2OBLO6M470 | | 25481968 | | | Verdo A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000518_CT_FIRB | 549300DYMC8BGZZC8844 | | 00311171460005 | | | VESTAS WIND SYSTEMS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000519_CT_FIRB | 213800RM6L9LN78BVA56 | | 71186911 | | | WILLIAM DEMANT HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000520_CT_FIRB | 5493005044RTLQ5RZU70 | | | | | Eesti Energia AS | EE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000521_CT_FIRB | 549300YENFNR57ZJ3X76 | | | | | ABENER ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000522_CT_FIRB | 8ZQH7RR6DBQZIX8PEQ84 | ESA41002288 | A41002288 | | ABG/P SM EQUITY | ABENGOA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000523_CT_FIRB | 549300GKFVWI02JQ5332 | ESA08209769 | A08209769 | | ABE SM EQUITY | ABERTIS INFRAESTRUCTURAS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000524_CT_FIRB | 95980020140005800000 | | | | ANA SM EQUITY | ACCIONA ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000525_CT_FIRB | 95980020140005558665 | ESA28004885 | A28004885 | | ACS SM EQUITY | Actividades de Construccion y Servicios SA [ACS Group] | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000526_CT_FIRB | 213800NKU21ZN7P7RT54 | ESA84409408 | A84409408 | | AMS SM EQUITY | Amadeus IT Group SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000527_CT_FIRB | | ESA26019992 | A26019992 | | 0468005D SM EQUITY | AQUALIA GESTION INTEGRAL DEL AGUA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000528_CT_FIRB | 95980020140005491929 | | A78839271 | | A3M | ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000529_CT_FIRB | 549300MXEGOT8MV1B924 | ESA62186556 | A62186556 | | ONO SM EQUITY | CABLEUROPA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000530_CT_FIRB | 549300CGERG48M7P5E96 | | | | | CENTROS COMERCIALES CARREFOUR S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000531_CT_FIRB | | ESA46146387 | A46146387 | | 0612929D SM EQUITY | COBRA INSTALACIONES Y SERVICIOS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000532_CT_FIRB | | ESA20001020 | A20001020 | | CAF SM EQUITY | CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000533_CT_FIRB | 95980020140005319366 | ESA48012009 | A48012009 | | OLE SM EQUITY | DEOLEO SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000534_CT_FIRB | 54930063C6K2TNFL6H10 | | | | | DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000535_CT_FIRB | | ESA15139314 | A15139314 | | DRC SM EQUITY | DRAGADOS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000536_CT_FIRB | 529900U1P1JEV71EBO44 | ESA28006104 | A28006104 | | 4367465Z SM EQUITY | EADS CONSTRUCCIONES AERONAUTICAS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000537_CT_FIRB | 95980020140005374753 | ESA28017895 | A28017895 | | 1082z sm equity | EL CORTE INGLES S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000538_CT_FIRB | 95980020140005491250 | | A48027056 | | ENO | ELECNOR S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000539_CT_FIRB | 213800VIN4XHLVFIOE10 | | A86484334 | | ENG SQ Equity | Enagas Transportes, S.A.U. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000540_CT_FIRB | 549300LHK07F2CHV4X31 | ESA28023430 | A28023430 | | ELE SM EQUITY | ENDESA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000541_CT_FIRB | 95980020140005732198 | | | | | ESCAL UGS S L | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000542_CT_FIRB | 95980020140005757903 | ESA81939209 | A81939209 | | FER SM EQUITY | Ferrovial SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000543_CT_FIRB | 95980020140005178328 | ESA28037224 | A28037224 | | FCC SM EQUITY | FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000544_CT_FIRB | 549300CKUXDA0CKRQJ56 | ESA80477144 | A80477144 | | GAM SM EQUITY | GAMESA ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000545_CT_FIRB | TL2N6M87CW970S5SV098 | ESA08015497 | A08015497 | | GAS SM EQUITY | GAS NATURAL S.D.G. S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000546_CT_FIRB | 95980020140005484363 | ESB48943864 | B48943864 | | 495294Z SM EQUITY | GESTAMP AUTOMOCION S L | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000547_CT_FIRB | | ESA58389123 | A58389123 | | GRF SM EQUITY | GRIFOLS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000548_CT_FIRB | 213800OILC5Q9AR63B63 | | A09092305 | | | Grupo Antolin-Irausa, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000549_CT_FIRB | | ESA84173947 | A84173947 | | 1234Z SM EQUITY | GRUPO ISOLUX CORSAN SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000550_CT_FIRB | 5QK37QC7NWOJ8D7WVQ45 | ESA48010615 | A48010615 | | IBE SM EQUITY | Iberdrola SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000551_CT_FIRB | 549300GEL7LRGKK0DG70 | | | | | Iberia Lineas Aereas de Espana S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000552_CT_FIRB | GGYEFW27TI7Q3C3XB343 | | | | | INDUSTRIA DE DISEÑO TEXTIL S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000553_CT_FIRB | 95980020140005007414 | | | | | INMOBILIARIA COLONIAL SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000554_CT_FIRB | 549300D4HOJHH0LSET81 | ESA41694266 | A41694266 | | 4516287Z SM EQUITY | INSTALACIONES INABENSA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000555_CT_FIRB | 95980020140005317620 | | | | | ISOLUX INGENIERIA, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000556_CT_FIRB | 95980020140005606874 | | | | | IZASA DISTRIBUCIONES TECNICAS S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000557_CT_FIRB | 529900S4UWJNVO9LEH81 | | A60195278 | | 4374129Z | LIDL SUPERMERCADOS S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000558_CT_FIRB | UIUPNLHSQI58ZL7O2J82 | | A78346558 | | MAP SQ Equity | Mapfre Re, Compania de Reaseguros, S.A. | ES | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000559_CT_FIRB | 95980020140005021479 | ESA79075438 | A79075438 | | | MEDIASET ESPAÑA COMUNICACION S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000560_CT_FIRB | | ESA78304516 | A78304516 | | MEL SM EQUITY | Melia Hotels International SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000561_CT_FIRB | 95980020140005311703 | | | | | NAVANTIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000562_CT_FIRB | 95980020140005395317 | ESA48010573 | A48010573 | | OHL SM EQUITY | OBRASCON HUARTE LAIN S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000563_CT_FIRB | | ESA36603587 | A36603587 | | PVA SM EQUITY | PESCANOVA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000564_CT_FIRB | 549300N94L4D5NDBFG97 | ESA28430882 | A28430882 | | | PROSEGUR COMPAÑIA DE SEGURIDAD S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000565_CT_FIRB | 54930070W8XSY31XK130 | ESA78003662 | A78003662 | | REE SM EQUITY | Red Electrica de Espana SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000566_CT_FIRB | BSYCX13Y0NOTV14V9N85 | | A78374725 | ES0273516007 | REP GY Equity | Repsol, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000567_CT_FIRB | | ESA08000820 | A08000820 | | DMM XT EQUITY | S A DAMM | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000568_CT_FIRB | 549300QHD5DP0GOPGX63 | | | | | SOVENA ESPANA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000569_CT_FIRB | 213800JEZBUPZKWJGF49 | ESA28092583 | A28092583 | | TRE SM EQUITY | TECNICAS REUNIDAS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000570_CT_FIRB | 549300EEJH4FEPDBBR25 | | KvK 24269798 0000 | | TEF SM EQUITY | TELEFONICA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000571_CT_FIRB | | ESA08356727 | A08356727 | | TST SM EQUITY | TESTA INMUEBLES EN RENTA S.A. | ES | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000572_CT_FIRB | 549300FM9ZJJB5FCS825 | | | | | TWINS ALIMENTACION SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000573_CT_FIRB | 95980020140005462150 | ESA79524054 | A79524054 | | 571979Z | URBASER S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000574_CT_FIRB | 5299008CBH6EAEH1VZ37 | ESA28293348 | A28293348 | | | WORLD DUTY FREE GROUP S.A.U., | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000575_CT_FIRB | 743700FHGZEV5UGCB005 | | | FI0009010391 | AHL1V FH EQUITY | Ahlstrom Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000576_CT_FIRB | 529900Q14KI1SCMIMO82 | | | | | Bayer Nordic SE | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000577_CT_FIRB | 5493002B0GOVF42KWX33 | | | | | Cargotec Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000578_CT_FIRB | 549300P8N0P6KDGTJ206 | | | XS0946179529 | TY2 GS Equity | Citycon OYJ | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000579_CT_FIRB | 743700TU2S3DXWGU7H32 | | 0116510-6 | XS0973806861 | EIA GM Equity | Elisa Corporation | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000580_CT_FIRB | 7437006ZZI1F7CUA5518 | | | | | Fingrid Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000581_CT_FIRB | 213800SB6EOB8SSK9W63 | | | FI0009003230 | FIA1S FH EQUITY | Finnair Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000582_CT_FIRB | 743700BKTW4EQIVKYY42 | | | FI0009000400 | FIS1V FH EQUITY | Fiskars Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000583_CT_FIRB | 635400IUIZZIUJSAMF76 | | | FI0009007132 | FUM1V FH EQUITY | Fortum Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000584_CT_FIRB | 74370031Y7RK5H88CQ48 | | | FI0009004824 | KRA1V FH EQUITY | Kemira Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000585_CT_FIRB | 743700OX6HSVMCAHPB95 | | | | | KESKO OYJ | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000586_CT_FIRB | 2138001CNF45JP5XZK38 | 1927400-1 | HRB57225 | | KC4 GR EQUITY | Kone GmbH | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000587_CT_FIRB | 2138007FRMWVPUDCMA45 | | | FI0009007835 | MEO1V FH EQUITY | Metso Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000588_CT_FIRB | 5493009GY1X8GQ66AM14 | | | FI0009013296 | NES1V FH EQUITY | Neste Oil Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000589_CT_FIRB | 549300A0JPRWG1KI7U06 | | | FI0009000681 | NOK1V FH EQUITY | Nokia Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000590_CT_FIRB | 743700YQIO8Y4L4WKR40 | | | | | Nokian Renkaat Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000591_CT_FIRB | 74370061PO7C10E3PA54 | | | | | Norilsk Nickel Harjavalta Oy | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000592_CT_FIRB | 5493009YRUJJDCFF0R80 | | | FI0009002422 | OUT1V FH EQUITY | Outokumpu Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000593_CT_FIRB | 549300R0VN9C371W0E07 | | | FI0009014575 | OTE1V FH EQUITY | Outotec Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000594_CT_FIRB | 743700X6KUJ0Z8GJIF03 | | | | | POHJOLAN VOIMA OY | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000595_CT_FIRB | 743700CIR72J2LJZO637 | | | | | Ramirent Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000596_CT_FIRB | 743700XJC24THUPK0S03 | | | FI0009007694 | SAA1V FH EQUITY | Sanoma Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000597_CT_FIRB | 743700IFQI6W89M11Y95 | | | | | STOCKMANN OYJ ABP | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000598_CT_FIRB | 7437000ZP669LKUTZ738 | | | | STERV FH EQUITY | Stora Enso Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000599_CT_FIRB | 743700LQ48IZBTZN4S52 | | 0196656-0 | XS1043513529 | | Teollisuuden Voima Oyj(TVO) | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000600_CT_FIRB | 743700PKLY067IZIF588 | | | | | Tikkurila Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000601_CT_FIRB | 213800EC6PW5VU4J9U64 | | | FI0009005987 | UPM1V FH EQUITY | UPM-Kymmene Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000602_CT_FIRB | 743700G7A9J1PHM3X223 | | | FI0009003727 | WRT1V FH EQUITY | Wärtsilä Oyj Abp | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000603_CT_FIRB | 549300TLDC3IQX97WU26 | | | | | Wihuri Packaging Oy | FI | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000604_CT_FIRB | 529900M13GM4VSTE6W80 | | | | | YIT Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000605_CT_FIRB | 969500QZC2Q0TK11NV07 | | | | AC FP EQUITY | Accor SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000606_CT_FIRB | 969500PJMBSFHYC37989 | | | | ADP FP Equity | Aeroports de Paris S.A. (ADP) | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000607_CT_FIRB | 969500AQW31GYO8JZD66 | | | FR0000031122 | | AIR FRANCE -KLM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000608_CT_FIRB | 969500MMPQVHK671GT54 | | | | AI FP EQUITY | Air Liquide SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000609_CT_FIRB | 969500RAZNDFVFATTJ14 | | | | | ALCATEL LUCENT INTER-NATIONAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000610_CT_FIRB | 969500CCRD8GYWLG6R54 | | 542019096 | FR0000130007 | ALU FP EQUITY | Alcatel Lucent S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000611_CT_FIRB | 969500TZFFAS8XMVPQ44 | | | | ALALF UV Equity | ALCATEL-LUCENT SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000612_CT_FIRB | 549300W64S5Q0I46LK20 | | | | | ALSTOM HOLDINGS SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000613_CT_FIRB | 96950032TUYMW11FB530 | | | | ALO FP EQUITY | Alstom SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000614_CT_FIRB | 9695007B0RXQCHHTGR34 | | 305207169 | | AREVA FP EQUITY | AREVA NC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000615_CT_FIRB | 96950026BLIV09FMSM49 | | | | AKE FP EQUITY | Arkema Group SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000616_CT_FIRB | | | | | ATO FP EQUITY | Atos Origin SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000617_CT_FIRB | 213800U12KWYZEECZ934 | | 572139996 | | ASF FP EQUITY | AUTOROUTES DU SUD DE LA FRANCE SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000618_CT_FIRB | 9695002SV2VP9CU42826 | | | | ARR FP EQUITY | Autoroutes Paris-Rhin-Rhone SA [APRR] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000619_CT_FIRB | F5WCUMTUM4RKZ1MAIE39 | | | | | AXA SA | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000620_CT_FIRB | 969500MOCLNQFNZN0D63 | | 572015246 | | EN LI Equity | BOUYGUES SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000621_CT_FIRB | 96950077L0TN7BAROX36 | | | | CAP FP EQUITY | Cap Gemini Sogeti SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000622_CT_FIRB | 549300B8P6MUJ1YWTS08 | | | | CA FP EQUITY | Carrefour SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000623_CT_FIRB | 969500VHL8F83GBL6L29 | | 554501171 | FR0000125585 | CO FP EQUITY | CASINO GUICHARD - PERRACHON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000624_CT_FIRB | 9695001K81BDUET02H66 | | | | CGM FP EQUITY | Cegedim SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000625_CT_FIRB | 969500FCVQ5SLAAUJV59 | | | | GA S1 Equity | CGG | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000626_CT_FIRB | 969500WESYQMQ1F2C272 | | | | | CHRISTIAN DIOR | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000627_CT_FIRB | 969500BZJ49IICIBZZ08 | | | | | CMA CGM S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000628_CT_FIRB | 969500QKVPV2H8UXM738 | | | | CNP FP Equity | CNP Assurances | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000629_CT_FIRB | 213800CP8292W9E8LJ69 | | 552115891 | | DG FP Equity | Cofiroute | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000630_CT_FIRB | 969500DZBBMYHB8NAM93 | | 552025314 | FR0000121634 | RE FP EQUITY | COLAS SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000631_CT_FIRB | NFONVGN05Z0FMN5PEC35 | | | | SGO FP EQUITY | Compagnie de Saint-Gobain SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000632_CT_FIRB | 549300SOSI58J6VIW052 | | | | ML FP EQUITY | Compagnie Generale des Etablissements Michelin SCA [CGEM] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000633_CT_FIRB | 969500D8BWYH453FLN28 | | | | | CRISTAL UNION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000634_CT_FIRB | 85OKW2SW05RZFQS1W718 | | | | JJ FP EQUITY | Crown European Holdings SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000635_CT_FIRB | 969500H6VMRN7AY1ZU14 | | 441133808 | | 85117Z FP EQUITY | DCNS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000636_CT_FIRB | 9695006LOD5B2D7Y0N70 | | | | EDEN FP Equity | Edenred S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000637_CT_FIRB | | | | FR0000130452 | FGR FP EQUITY | Eiffage SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000638_CT_FIRB | 549300X3UK4GG3FNMO06 | | | FR0010242511 | EDF FP EQUITY | Electricite de France SA [EDF] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000639_CT_FIRB | 9695001HM585I0NEI780 | | 380543678 | | | Elior | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000640_CT_FIRB | 549300LUH78PG2MP6N64 | | | | | Eramet SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000641_CT_FIRB | 549300M3VH1A3ER1TB49 | | 712049618 | FR0000121667 | EI FP EQUITY | ESSILOR INTERNATIONAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000642_CT_FIRB | 529900HC20ELW4B6XI30 | | | | | Euler Hermes France | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000643_CT_FIRB | 52990087UKA0U2TO8412 | | | | | AIRBUS HELICOPTERS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000645_CT_FIRB | 549300MCOOY1V7P2PG30 | | | | ETL FP Equity | Eutelsat S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000646_CT_FIRB | 969500WASBF8AZP8TC02 | | 323288563 | FR0000053142 | LEY FP EQUITY | FAIVELEY TRANSPORT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000647_CT_FIRB | 969500F0VMZLK2IULV85 | | | FR0000121147 | EO FP EQUITY | Faurecia S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000648_CT_FIRB | 969500UPKU9VF8XAEU18 | | 775625767 | | 1044Q FP EQUITY | FINANCIERE AGACHE SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000649_CT_FIRB | 969500P8M3W2XX376054 | | | | | Fonciere des Regions | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000650_CT_FIRB | 969500MCOONR8990S771 | | | | FTE FP EQUITY | France Telecom SA / Orange SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000651_CT_FIRB | 5493005GNGE7UHCIL03 | | | | FBEL FP EQUITY | Fromageries Bel SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000652_CT_FIRB | 969500YWO65OHPVAHN71 | | | | | GALERIES LAFAYETTE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000653_CT_FIRB | LAXUQCHT4FH58LRZDY46 | | | FR0010208488 | GSZ FP EQUITY | GDF Suez SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000654_CT_FIRB | 529900710OJCYZX6IL07 | | | | | GEA Batignolles Technologies Thermiques SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000655_CT_FIRB | 9695003E4MMA10IBTR26 | | 592014476 | | | Gecina | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000656_CT_FIRB | 9695004TMMZ3JBKJO332 | | 377791967 | | UG FP Equity | GIE PSA Tresorerie | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000657_CT_FIRB | 969500ASEC557H5A4F22 | | 476180625 | | | Groupe Auchan S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000658_CT_FIRB | 969500KMUQ2B6CBAF162 | | | | BN FP EQUITY | Groupe Danone SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000659_CT_FIRB | 969500O3KMCBQT8KGK58 | | | | | Groupe Soufflet SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000660_CT_FIRB | 969500FY5T5MLH4G9A95 | | | | RIA FP EQUITY | Groupe Steria SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000661_CT_FIRB | 969500LYSYS0E800SQ95 | | 408168003 | | | Holding Bercy Investissement SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000662_CT_FIRB | 969500I3QVK40XEORU25 | | 495137077 | | | HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000663_CT_FIRB | 969500UDH342QLTE1M42 | | 582074944 | FR0000035081 | ICAD FP EQUITY | ICADE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000664_CT_FIRB | 969500FZ9BTRZS3JNB97 | | 342376332 | FR0004035913 | ILD FP EQUITY | ILIAD | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000665_CT_FIRB | 54930075MZSSIB2TGC64 | | 449354224 | FR0000120859 | NK FP EQUITY | IMERYS S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000666_CT_FIRB | 9695002OY2X35E9X8W87 | | | | | Ipsos SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000667_CT_FIRB | 549300ORN5E1P46ATH26 | | 440413730 | | IT IM Equity | Italcementi Finance S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000668_CT_FIRB | 9695009KV7AFPDEI5S30 | | | | DEC FP EQUITY | JCDecaux SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000669_CT_FIRB | 549300VGEJKB7SVUZR78 | | 552075020 | | PP IM Equity | Kering S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000670_CT_FIRB | 969500PB4U31KEFHZ621 | | 780152914 | | | Klepierre S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000671_CT_FIRB | 969500L0T16HX3R78P61 | | | | | La Mondiale | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000672_CT_FIRB | 9695000YG7TR7PAP0L59 | | | | 222691Z FP EQUITY | La Poste [France] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000673_CT_FIRB | 969500O558W10MK2JF76 | | | | | Labco SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000674_CT_FIRB | 549300DNNL29KCEPRZ85 | | | FR0000120537 | LG FP EQUITY | Lafarge SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000675_CT_FIRB | 969500VX2NV2AQQ65G45 | | | | MMB FP EQUITY | Lagardere SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000676_CT_FIRB | 969500TJLHIZLFRWEQ48 | | | FR0010307819 | LR FP EQUITY | Legrand | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000677_CT_FIRB | 969500C0B8YR7HT3OM14 | | | | 221202Z FP EQUITY | Limagrain SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000678_CT_FIRB | 529900JI1GG6F7RKVI53 | | | FR0000120321 | OR FP EQUITY | L'Oréal | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000679_CT_FIRB | IOG4E947OATN0KJYSD45 | | | | MC FP EQUITY | LVMH Moet Hennessy Louis Vuitton SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000680_CT_FIRB | | | | | MDCA FP EQUITY | Medica France SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000681_CT_FIRB | 969500081CGAXB7YS433 | | 424064707 | | | Mercialys | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000682_CT_FIRB | 969500DZ56QVIKRIU954 | | | | | Monoprix SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000683_CT_FIRB | 96950015FU78G84UIV14 | | | | NEX FP EQUITY | Nexans SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000684_CT_FIRB | 549300DMQNOND6LEVJ13 | | | | | Novacap SA | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000685_CT_FIRB | 969500CDLQKYAR1PT761 | | | | | NutriXo SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000686_CT_FIRB | 969500SHDTSMKBXKKO85 | | | | | Oberthur Technologies S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000687_CT_FIRB | 52990097YFPX9J0H5D87 | | | FR0000120693 | RI FP EQUITY | PERNOD RICARD S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000688_CT_FIRB | 969500TZ5950IT5FPQ42 | | | | UG FP EQUITY | Peugeot SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000689_CT_FIRB | 969500C0PA29TV19CT55 | | | | 221410Z FP EQUITY | Picard Surgeles SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000690_CT_FIRB | | | | | PP FP EQUITY | Pinault Printemps Redoute SA [PPR] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000691_CT_FIRB | 2138004KW8BV57III342 | | | FR0000130577 | PUB FP EQUITY | Publicis Groupe SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000692_CT_FIRB | 969500AI7V5V0J9TOU58 | | | | RAL FP EQUITY | Rallye SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000693_CT_FIRB | 5493004V6A3Z027YT216 | | | | RCO FP Equity | Remy Cointreau S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000694_CT_FIRB | 969500F7JLTX36OUI695 | | | FR0000131906 | RNO FP EQUITY | RENAULT S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000695_CT_FIRB | 969500VZN4KDEZ14C105 | | 412280737 | | 224063Z FP EQUITY | RESEAU FERRE DE FRANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000696_CT_FIRB | 969500N6AVPA51648T62 | | | | RXL FP Equity | Rexel SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000697_CT_FIRB | 969500FO141C5967KC72 | | | | | Roquette Freres | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000698_CT_FIRB | 969500JRJW0K2ET1UP76 | | 444619258 | | 226514Z FP EQUITY | RTE EDF TRANSPORT SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000699_CT_FIRB | 969500UIC89GT3UL7L24 | | | | SAF FP EQUITY | Safran SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000700_CT_FIRB | 549300E9PC51EN656011 | | 395030844 | | SAN FP Equity | SANOFI S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000701_CT_FIRB | 969500A1YF1XUYYXS284 | | | | SU FP EQUITY | Schneider Electric SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000702_CT_FIRB | 96950056ULJ4JI7V3752 | | | | SCR FP Equity | SCOR SE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000703_CT_FIRB | 969500WP61NBK098AC47 | | | | SK FP EQUITY | SEB SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000704_CT_FIRB | 969500KDAUM9TYWQTR36 | | 470801168 | | 286575Z FP EQUITY | SOC NATIONALE IMMOBILIERE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000705_CT_FIRB | 969500LCBOG12HXPYM84 | | | | SW FP EQUITY | Sodexho Alliance SA [Sodexo] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000706_CT_FIRB | 9695005U38X1SF184325 | | 552028425 | | QS3 GF Equity | Solocal Group | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000707_CT_FIRB | 969500VEVOWR22R2YR86 | | | | 9876578Z FP Equity | Sonepar SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000708_CT_FIRB | 969500A4MXJ3ESPHK698 | | | | | SNCF MOBILITES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000709_CT_FIRB | 9695001UJ7FMZ37G6N39 | | 572119550 | | 593377Z FP EQUITY | SUCRES ET DENREES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000710_CT_FIRB | 9695002EVBYM5B2OIP31 | | | | 4699377Z FP Equity | Tarkett SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000711_CT_FIRB | 969500NQMNC0PVUY8V74 | | | | TEC FP EQUITY | Technip SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000712_CT_FIRB | 529900FNDVTQJOVVPZ19 | | | | HO FP EQUITY | Thales SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000713_CT_FIRB | | | 542051180 | FR0000120271 | FP FP EQUITY | TOTAL SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000714_CT_FIRB | 969500BWNQ1B0PI06I59 | | 492520333 | | | Tyrol Acquisition 2 SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000715_CT_FIRB | 969500SHQITWXSIS7N89 | | 682024096 | FR0000124711 | UL NA EQUITY | UNIBAIL RODAMCO SE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000716_CT_FIRB | 5493006IH2N2WMIBB742 | | | | FR FP Equity | Valeo S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000717_CT_FIRB | 969500P2Q1B47H4MCJ34 | | | | VK FP EQUITY | Vallourec SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000718_CT_FIRB | 969500LENY69X51OOT31 | | | | VIE FP EQUITY | Veolia Environnement SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000719_CT_FIRB | 9695009Y11863TOVDP79 | | | | | Vicat SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000720_CT_FIRB | 213800WFQ334R8UXUG83 | | | | DG FP EQUITY | Vinci SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000721_CT_FIRB | 969500FU4DRAEVJW7U54 | | | | VIV FP EQUITY | Vivendi SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000722_CT_FIRB | 969500M98ZMIZYJD5O34 | | 572174035 | | MF FP Equity | Wendel | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000723_CT_FIRB | 969500SFFMSIHH11UO32 | | | | ZC FP EQUITY | Zodiac Aerospace SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000724_CT_FIRB | 549300MJIRPTCHAYW359 | | 7847174 | | | ABP Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000725_CT_FIRB | 213800B4XZJ3ZDM7CL47 | | | | AFR LN Equity | Afren plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000726_CT_FIRB | 2138003R7TGCSVF27H47 | | SC177553 | GB00B4WQ2Z29 | AGK LN Equity | AGGREKO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000727_CT_FIRB | 213800HPMHRN3PT62M97 | | 06279732 | | 0807384D LN EQUITY | AIRTANKER FINANCE LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000728_CT_FIRB | DTA07N5U5HK2KC1SCM04 | | 01675285 | GB0000282623 | | AMEC Foster Wheeler plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000729_CT_FIRB | 2Y33NQ5FPI8PR8L9QX13 | | 2854310 | | AML LN Equity | Amlin PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000730_CT_FIRB | 213800DL377MH46PDY63 | | 4330322 | | | Anglian Water Services Financing Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000731_CT_FIRB | 549300S9XF92D1X8ME43 | | 3564138 | GB00B1XZS820 | AAL LN EQUITY | Anglo American Plc. | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000732_CT_FIRB | VVT2B79I2Z4U3R6BY589 | | 7876075 | | AON UN Equity | Aon plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000733_CT_FIRB | | | | GB00B15Y0C52 | | AP ALTERNAT ASSETS | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000734_CT_FIRB | 549300F4RYR1DNTO2O39 | | 6137924 | | | Arqiva Financing No. 1 Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000735_CT_FIRB | GBQKSY6W7G0OHCQ8OQ72 | | 293262 | | ABF LN Equity | Associated British Foods PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000736_CT_FIRB | PY6ZZQWO2IZFZC3IOL08 | | 2723534 | | ZEG GY Equity | AstraZeneca PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000737_CT_FIRB | YF0Y5B0IB8SM0ZFG9G81 | | 2468686 | | AV/ LN EQUITY | Aviva Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000738_CT_FIRB | 213800TSKOLX4EU6L377 | | 02342138 | GB0009697037 | BAB LN Equity | Babcock International Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000739_CT_FIRB | 8SVCSVKSGDWMW2QHOH83 | | 1470151 | | BA/ LN EQUITY | BAE Systems Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000740_CT_FIRB | CT4UIJ3TUKGYYHMENQ17 | | 395826 | GB0000961622 | BBY LN EQUITY | Balfour Beatty plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000741_CT_FIRB | 2138006R85VEOF5YNK29 | | 604574 | | BDEV LN EQUITY | Barratt Developments Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000742_CT_FIRB | 2138001T2QEV5RXMFI32 | | 00053688 | GB00B1FP8915 | BBA LN Equity | BBA AVIATION PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000743_CT_FIRB | | | 1480047 | | BRSN LN Equity | Berendsen Plc [ex-Davis Service Group Plc] | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000744_CT_FIRB | | | | | 0134146D LN Equity | Best Buy Europe Distributions Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000745_CT_FIRB | V1LV067AJN766PCJIG11 | | 3763515 | | BG/ LN Equity | BG Energy Holdings Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000746_CT_FIRB | 549300C116EOWV835768 | | 3196209 | | BLT LN Equity | BHP Billiton Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000747_CT_FIRB | VK07P8T49UYFO085O712 | | 3114356 | | BMW HB Equity | BMW (UK) Capital plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000748_CT_FIRB | 213800V93QFW53NB7Y29 | | 1036959 | | | Bodycote International Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000749_CT_FIRB | 213800TGK6XXFA2TBO31 | | 3558065 | | | Bopaan Holdings Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000750_CT_FIRB | 213800M11ELCLQ8VF938 | | 4011660 | | | Bourne Leisure Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000751_CT_FIRB | 549300ZPID4GQRDWI318 | 1104733-9 | HRB113611 | | BP/ LN EQUITY | BP Europa SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000752_CT_FIRB | G1KG0OQD10NOMCMLDZ35 | | 00542515 | | BP/ LN EQUITY | BP INTERNATIONAL LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000753_CT_FIRB | 213800MBRRUVQIONAN53 | | 4578621 | | BXB AT Equity | Brambles Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000754_CT_FIRB | 549300136VSBKI0Q8750 | | 5262170 | | | Brenntag UK Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000755_CT_FIRB | 375X9PSJLLOV7F21O626 | | 01777777 | | IAG LN EQUITY | BRITISH AIRWAYS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000756_CT_FIRB | 2138001S874P3WKNCV04 | | 3407696 | | BATS LN EQUITY | British American Tobacco Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000757_CT_FIRB | 5493000IBP32UQZ0KL24 | | RC000057 | | | British Broadcasting Corporation | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000758_CT_FIRB | RV5B68J2GV3QGMRPW209 | | 621920 | | | British Land Company PLC (The) | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000759_CT_FIRB | 2138003TS48MQKF4BZ29 | | 9256967 | | BSY LN EQUITY | British Sky Broadcasting Group Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000760_CT_FIRB | 549300OWFMSO9NYV4H90 | | 01800000 | | BT/A LN EQUITY | BRITISH TELECOMMUNI-CATIONS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000761_CT_FIRB | 635400L3NVMYD4BVCI53 | | 5604923 | | BVIC LN Equity | Britvic PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000762_CT_FIRB | | | 358948 | GB00B0744B38 | BNZL LN EQUITY | BUNZL PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000763_CT_FIRB | ZIMCVQHUFZ8GVHENP290 | | 2779134 | | | Bupa Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000764_CT_FIRB | 213800J3MPR8KO94D535 | | 3458224 | | BRBY LN Equity | Burberry Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000765_CT_FIRB | 213800UL7Z7B6GLBZ213 | | 3314066 | | | C&J Clark Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000766_CT_FIRB | CMIGEWPLHL4M7ZV0IZ88 | | 2081330 | | CPI LN EQUITY | Capita Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000767_CT_FIRB | 6SNZTEXLR1M5211YYB89 | | | | CLLN LN EQUITY | Carillion Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000768_CT_FIRB | 4DR1VPDQMHD3N3QW8W95 | | 4039524 | | CCL LN EQUITY | Carnival Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000769_CT_FIRB | 2138001E12GWLLDQQF16 | | 7105905 | | CPW LN Equity | DIXONS CARPHONE PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000770_CT_FIRB | E26EDV109X6EEPBKVH76 | | 3033654 | GB00B033F229 | CNA LN EQUITY | CENTRICA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000771_CT_FIRB | 549300IF6EUDVXYQI061 | | 5900853 | | | CEVA Group plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000772_CT_FIRB | 213800U9A54VQJ5P2J41 | | 86662 | | CHG LN Equity | Chemring Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000773_CT_FIRB | 213800J2J3TOOI176M73 | | 5212407 | | CINE LN Equity | CINEWORLD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000774_CT_FIRB | 213800A41R9NL49E5632 | | 00030470 | GB00B07KD360 | COB LN Equity | COBHAM PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000775_CT_FIRB | 2138008M6MH9OZ6U2T68 | | 4083914 | | CPG LN EQUITY | Compass Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000776_CT_FIRB | 6354003CVDDPNXREIR29 | | FC031117 | | | CPUK Finance Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000777_CT_FIRB | 4OFD47D73QFJ1T1MOF29 | | 184594 | | DMGT LN Equity | Daily Mail and General Trust Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000778_CT_FIRB | 213800NPR9YDSBO86U08 | | 03162897 | GB0002502812 | | DAIRY CREST GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000779_CT_FIRB | 5493007MMUEIF4NJG110 | | 5448421 | | DEB LN EQUITY | Debenhams Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000780_CT_FIRB | 213800J4UVB5OWG8VX82 | | 3369634 | | DPH LN Equity | Dechra Pharmaceuticals PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000781_CT_FIRB | 213800BXKQ9KZNUR1M61 | | 1819699 | | | Derwent London PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000782_CT_FIRB | 213800ZVIELEA55JMJ32 | | 23307 | | DGE FP Equity | Diageo plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000783_CT_FIRB | 2138005HMFMTYXNEEX13 | | SC000750 | | | DIAGEO SCOTLAND LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000784_CT_FIRB | 5299004HGJWHJ71M5T77 | | 5671205 | | | DNL UK LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000785_CT_FIRB | 2138001GRMZ39JRSE316 | | 01363137 | GB0002748050 | DNO LN Equity | DOMINO PRINTING SCIENCES PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000786_CT_FIRB | 39RSBE4RC14M15BLWH36 | | 1377658 | | SMDS LN EQUITY | DS Smith Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000787_CT_FIRB | 2138001LSWETH5TDQG53 | | 2366777 | | | DWR Cymru Cyfyngedig | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000788_CT_FIRB | 213800U5R8Q5KGM2KU56 | | 2366906 | | | Eastern Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000789_CT_FIRB | 549300XUUK1H52EDCK10 | | | | | EDC Finance Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000790_CT_FIRB | 549300ZM2QCFG22BOJ03 | | 2366949 | | | Electricity North West Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000791_CT_FIRB | 549300KVXDURRKVW7R37 | | 647788 | | ECM LN EQUITY | Electrocomponents Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000792_CT_FIRB | 2138008LJU6WFQWOXJ73 | | 7140891 | | ENQ LN Equity | EnQuest plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000793_CT_FIRB | 7N0UJMJLXD0MDT5D5086 | | 7023598 | | | Ensco plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000794_CT_FIRB | 549300V1O67HJV48FS61 | | 6845434 | | | ENW Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000795_CT_FIRB | 5493007MOZNA03BVNE96 | | 5444653 | | ESNT LN Equity | ESSENTRA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000796_CT_FIRB | 21380023G8LF55V46281 | | 02954623 | | | EUROPEAN METAL RECYCLING LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000797_CT_FIRB | 213800SVCZ6YZ8YJI569 | | 2462001 | | 4379945Z LN Equity | Eurostar International Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000798_CT_FIRB | 5493002X7O83FCJVYO69 | | 7329930 | | | Eversholt Funding Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000799_CT_FIRB | JPO68XMABX4DR21BNE65 | | 8263590 | | 0274811Z LN Equity | Everything Everywhere Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000800_CT_FIRB | 54930080DFVZ551GGT17 | | | | EVR LN EQUITY | Evraz Group S.A. | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000801_CT_FIRB | 635400RXXHHYT1JTSZ26 | | 653331 | | | EXPERIAN PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000802_CT_FIRB | 213800JLG5TPE3RBYG56 | | 4094619 | | | FIRST CHOICE HOLIDAYS FINANCE LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000803_CT_FIRB | 549300DEJZCPWA4HKM93 | | SC157176 | | FGP LN EQUITY | First Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000804_CT_FIRB | 549300JXWH1UV5J0XV81 | | 6344120 | | FRES LN Equity | Fresnillo plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000805_CT_FIRB | 213800WTATMITUGXJQ69 | | FC031364 | | | Friends Life Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000806_CT_FIRB | 549300L3KWKK8X35QR12 | | 4992207 | | GFS LN EQUITY | G4S Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000807_CT_FIRB | 213800OOHUV3HHP46A02 | | 00836539 | GB00B3Y2J508 | GFRD LN Equity | GALLIFORD TRY PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000808_CT_FIRB | 213800E8KX2VV9YDY362 | | 1991018 | | | Gatwick Airport Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000809_CT_FIRB | 549300IK25CZHKVLAL89 | | 03768267 | | 1844538Z LN EQUITY | Gazprom Marketing and Trading Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000810_CT_FIRB | 5493007Q8VD7Q3ZYZS59 | | 2258699 | | GS7 GY Equity | GlaxoSmithKline Capital PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000811_CT_FIRB | | | 3888792 | GB0009252882 | GSK LN EQUITY | GlaxoSmithKline plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000812_CT_FIRB | 213800N9W2D8A4GJGR36 | | 04542769 | | 2006623Z LN EQUITY | GLENCORE ENERGY UK LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000813_CT_FIRB | 213800QIJMYMW6TSBG41 | | 5333192 | | GNK LN Equity | Greene King Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000814_CT_FIRB | 213800R9N5F2WRMGTR50 | | 24511 | | GNK LN EQUITY | Greene King Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000815_CT_FIRB | 213800U8JEPE65PSKU22 | | 6143540 | | | GUARDIAN DIGITAL COMMUNICATIONS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000816_CT_FIRB | 2138007FRGLUR9KGBT40 | | 00040932 | GB0004052071 | HLMA LN Equity | HALMA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000817_CT_FIRB | 213800G1C9KKVVDN1A60 | | 360632 | GB0004065016 | HMSO LN EQUITY | Hammerson PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000818_CT_FIRB | 529900N6RQR0PX7ZTR62 | | 4626078 | | HEI GY Equity | Hanson Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000819_CT_FIRB | 213800QC8AWD4BO8TH08 | | 2150950 | | HAS LN Equity | Hays PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000820_CT_FIRB | 549300J5R8AWMHPE7O05 | | 1991017 | | | Heathrow Airport Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000821_CT_FIRB | 7TI96JO3DYEIQWZ7Z726 | | 99529 | | | Heathrow Funding Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000822_CT_FIRB | 213800YRHAPNN54BKN78 | | 5863533 | GB00B19NKB76 | HOME LN EQUITY | HOME RETAIL GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000823_CT_FIRB | 213800UTXVFRH9XBL453 | | 7939278 | | | Iceland Acquico Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000824_CT_FIRB | 213800FGWQXPVI86SE26 | | 5879252 | | | Iglo Foods MidCo Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000825_CT_FIRB | | | 3236483 | GB0004544929 | IMT LN EQUITY | Imperial Tobacco Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000826_CT_FIRB | 2138002D68XDR4LZCG32 | | 7084307 | | | Ineos Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000827_CT_FIRB | | | 5134420 | | IHG LN EQUITY | Intercontinental Hotels Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000828_CT_FIRB | 549300OGASR5WRKJ8R68 | | 2234775 | | | INTERMEDIATE CAPITAL GROUP PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000829_CT_FIRB | | | | GB00B19DVX61 | ISYS LN EQUITY | Invensys plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000830_CT_FIRB | ZLECI7ED2QMWFGYCXZ59 | | 4967001 | | ITV LN Equity | ITV plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000831_CT_FIRB | 213800VGZAAJIKJ9Y484 | | 185647 | | SBRY LN EQUITY | J Sainsbury Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000832_CT_FIRB | 529900RRNKUM3INJGF98 | | KvK 34233247 0000 | | JBH LN EQUITY | JAB Holdings B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000833_CT_FIRB | 213800CHWARFAAN7UB85 | | 1709784 | | JDW LN EQUITY | JD Wetherspoon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000834_CT_FIRB | 5493008LNN1X4R79PJ89 | | SC034970 | GB0005790059 | | JOHN MENZIES PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000835_CT_FIRB | 549300PLYY6I10B6S323 | | SC036219 | GB00B5N0P849 | WG/ LN Equity | JOHN WOOD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000836_CT_FIRB | 2138001AVBSD1HSC6Z10 | | 33774 | GB0004764071 | JMAT LN EQUITY | JOHNSON MATTHEY PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000837_CT_FIRB | 213800JFIBCR4LGUA242 | | SC015382 | GB0004769682 | | JOHNSTON PRESS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000838_CT_FIRB | | | 06467400 | | KAZ LN EQUITY | KAZ MINERALS FINANCE PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000839_CT_FIRB | 2138002RKCU2OM4Y7O48 | | 02708030 | GB0004915632 | KIE LN Equity | KIER GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000840_CT_FIRB | 213800KBMEV7I92FY281 | | 1664812 | | KGF LN EQUITY | Kingfisher Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000841_CT_FIRB | 213800QOWHF5R9VLL274 | | 1429533 | | LAD LN Equity | Ladbrokes plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000842_CT_FIRB | 213800JH9QQWHLO99821 | | 1417162 | | LGEN LN Equity | Legal & General Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000843_CT_FIRB | 549300BSGXG3QLIQYT84 | | 8379990 | | | Liberty Global plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000844_CT_FIRB | 213800JDI3GTKPG4XI38 | | 3929195 | | | London Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000845_CT_FIRB | 213800QAUUUP6I445N30 | | 05369106 | GB00B0SWJX34 | LSE LN Equity | LONDON STOCK EXCHANGE GROUP PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000846_CT_FIRB | 213800JP7STUK5WKRE92 | | 1000608 | | MMC LN Equity | MANAGEMENT CONSULTING GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000847_CT_FIRB | 213800IU37OVVT5ZXP41 | | 8338561 | | | Manchester Airport Group Funding PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000848_CT_FIRB | 213800CN1RI3UCIZWB95 | | 214436 | | MKS LN EQUITY | Marks & Spencer Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000849_CT_FIRB | 213800HQB746UJ9UWM15 | | 5135049 | | MARS LN Equity | Marston's Issuer PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000850_CT_FIRB | 213800Q6RP3ZJ2CZR962 | | 31461 | | | Marston's PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000851_CT_FIRB | 213800HX7FMPA2CIEF02 | | 2798634 | | | McBride plc | GB | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000852_CT_FIRB | YMFO3TKB4UAWQTDZJJ31 | | 432989 | | MGGT LN Equity | Meggitt Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000853_CT_FIRB | 213800E7QA1U8BF34219 | | 4778667 | | MAB LN Equity | Mitchells & Butlers Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000854_CT_FIRB | 213800LOZA69QFDC9N34 | | 6209386 | GB00B1CRLC47 | MNDI LN EQUITY | Mondi Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0000855_CT_FIRB | 4PQUHN3JPFGFNF3BB653 | | 2068222 | | | Morgan Stanley & Co. International plc | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000856_CT_FIRB | 213800A8IQEMY8PA5X34 | | 2590560 | | NEX LN Equity | National Express Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000857_CT_FIRB | 8R95QZMKZLJX5Q2XR704 | | 4031152 | | NGG LN EQUITY | National Grid Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000858_CT_FIRB | 213800H88F5EE4B1D697 | | 5090412 | | | Network Rail Infrastructure Finance PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000859_CT_FIRB | 213800UGAULQ1FVD4B35 | | 1618428 | | | NEW LOOK RETAILERS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000860_CT_FIRB | 213800WQD8ECPZP9PH98 | | 4412362 | | NXT LN EQUITY | Next Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000861_CT_FIRB | 549300JIM3ERGZFGGL27 | | 6428375 | | | North West Electricity Networks Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000862_CT_FIRB | 635400GPHRFKZQIBUK45 | | NI026892 | | | Northern Ireland Electricity Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000863_CT_FIRB | 213800B3ZUTDOZYVJB41 | | 53171 | | NTG LN EQUITY | Northgate Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000864_CT_FIRB | 213800PWPM9HZIEEO670 | | 2366703 | | | Northumbrian Water Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000865_CT_FIRB | 213800WWVCAPAMOZ1M98 | | 5584873 | | | NSG UK Enterprises Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000866_CT_FIRB | | | | | 2158036Z LN EQUITY | Omnicom Financial Services Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000867_CT_FIRB | 213800G8P2ULTOP62Q95 | | 5915896 | | | Osprey Acquisitions Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000868_CT_FIRB | 213800J364EZD6UCE231 | | 00775598 | GB0006650450 | OXIG LN Equity | OXFORD INSTRUMENTS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000869_CT_FIRB | 213800NL5NLBY6YIBI88 | | 2019023 | | 6752 JT Equity | Panasonic Finance (Europe) plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000870_CT_FIRB | 2138004JBXWWJKIURC57 | | 53723 | | PSON LN EQUITY | Pearson Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000871_CT_FIRB | | | 2304195 | | PDG LN EQUITY | Pendragon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000872_CT_FIRB | 213800V1CCTS41GWH423 | | 02366640 | GB00B18V8630 | | PENNON GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000873_CT_FIRB | | | 1818486 | | PSN LN EQUITY | Persimmon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000874_CT_FIRB | 549300OPFWKTD6BUFP71 | | 4267536 | | PPL UN Equity | PPL UK DISTRIBUTION HOLDINGS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000875_CT_FIRB | 213800U93SZC44VXN635 | | 00668987 | GB00B1Z4ST84 | PFG LN Equity | PROVIDENT FINANCIAL PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000876_CT_FIRB | XB3CXKKKED7OMV80FY35 | | 00019457 | GB00B19Z1432 | PZC LN Equity | PZ CUSSONS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000877_CT_FIRB | 213800791EF5XP7WW494 | | 2641728 | | QBE AT Equity | QBE European Operations PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000878_CT_FIRB | 213800NRSZ1N2Y6LEX44 | | 5777981 | | | R&R Ice Cream plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000879_CT_FIRB | 5493003JFSMOJG48V108 | | 6270876 | | RB/ LN Equity | Reckitt Benckiser Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000880_CT_FIRB | 549300WSX3VBUFFJOO66 | | 2746616 | | | Relx Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000881_CT_FIRB | 549300VN4WV7Z6T14K68 | | 5393279 | | RTO LN EQUITY | Rentokil Initial Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000882_CT_FIRB | 549300JJKH86IWQ78005 | | 191285 | | REX LN EQUITY | Rexam Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000883_CT_FIRB | 213800911 3L7IDGEM175 | | 358901 | | RIO LN Equity | Rio Tinto Finance plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000884_CT_FIRB | X57JK1U580XATGR67572 | | 1003142 | | RR/ LN EQUITY | Rolls-Royce Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000885_CT_FIRB | 213800ANK59AYB612F23 | | 93792 | | RSA LN Equity | Royal & Sun Alliance Insurance PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000886_CT_FIRB | 213800JQB9FWF5SD6F42 | | 4138203 | | | ROYAL MAIL GROUP LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000887_CT_FIRB | | | 2578443 | | RPC LN EQUITY | RPC Group | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000888_CT_FIRB | 549300HOGQ7E0TY86138 | | 2339826 | | RSA LN Equity | RSA Insurance Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000889_CT_FIRB | Y4DQT2X5DDRE70QFR206 | | 3528416 | | SAB LN EQUITY | SABMiller Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000890_CT_FIRB | 549300Y7M5CC1U5DBX07 | | SC264065 | | | Scotland Gas Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000891_CT_FIRB | 549300KI75VYLLMSK856 | | SC117119 | | SSE LN EQUITY | SSE Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000892_CT_FIRB | 213800X1T29YFAYMPC26 | | SC144517 | | AGN NA Equity | Scottish Equitable PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000893_CT_FIRB | 21380085VKJ5NICZBA52 | | SC193794 | | IBE SQ Equity | Scottish Power Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000894_CT_FIRB | 549300WPVG0TZSPBYR76 | | SC199549 | | LLOY LN Equity | Scottish Widows PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000895_CT_FIRB | 213800XC35KGM9NFC641 | | 167591 | | | SEGRO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000896_CT_FIRB | 549300PT2CIHYN5GWJ21 | | 02048608 | GB0007973794 | | SERCO GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000897_CT_FIRB | 213800RPBXRETY4A4C59 | | 2366619 | | SVT LN EQUITY | Severn Trent Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000898_CT_FIRB | 213800CNEIDZBL17KU22 | | SC077438 | | SKS LN EQUITY | Shanks Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000899_CT_FIRB | 213800VDC1BKJEZ8PV53 | | 00998314 | GB0008025412 | SHI LN Equity | SIG PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000900_CT_FIRB | 213800ZTMDN8S67S1H61 | | 00324357 | GB0009223206 | SN/ LN Equity | SMITH & NEPHEW PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000901_CT_FIRB | 213800MJL6IPZS3ASA11 | | 137013 | | SMIN LN EQUITY | Smiths Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000902_CT_FIRB | AJOW550HA7E8YNKF5D89 | | 4120046 | | 6758 JT Equity | Sony Global Treasury Services PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000903_CT_FIRB | 213800H7NWVLCWAVKA15 | | 3043097 | | | South Eastern Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000904_CT_FIRB | 213800YQRUOQE9HPX193 | | 4295398 | | | South Staffordshire PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000905_CT_FIRB | 213800FR2VAOKRYRHX45 | | 2366665 | | | South West Water Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000906_CT_FIRB | 549300SR1GYYNBZQGX56 | | 4094290 | | SSE LN Equity | Southern Electric Power Distribution PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000907_CT_FIRB | 549300SPX8573VZ2SK79 | | 5167021 | | | Southern Gas Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000908_CT_FIRB | 213800NCZLJFDE8Y8D88 | | 7581353 | | | Southern Water (Greensands) Financing plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000909_CT_FIRB | 213800Z4CO2CZO3M3T10 | | 02025003 | GB0003308607 | SXS LN Equity | SPECTRIS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000910_CT_FIRB | 4L663LRNTBQ008OK2N07 | | SC100764 | | SGC LN Equity | Stagecoach Group plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000911_CT_FIRB | 0TMBS544NMO7GLCE7H90 | | SC286832 | | SL/ LN Equity | Standard Life PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000912_CT_FIRB | 549300GUNF6FFGH4LN53 | | 9743802 | | 532183Z LN Equity | Stemcor Holdings Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000913_CT_FIRB | 213800QHYTM5QRFSEM66 | | 3355631 | | SYR LN EQUITY | Synergy Health Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000914_CT_FIRB | 213800WF53FVDRRHRF44 | | 7105891 | | TALK LN Equity | TalkTalk Telecom Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000915_CT_FIRB | 213800TR86P337IE8605 | | 2280000 | | 0469505D LN Equity | Tata Steel UK Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000916_CT_FIRB | 2138008K14474WPKZ244 | | 76535 | | TATE LN EQUITY | Tate & Lyle Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000917_CT_FIRB | 21380089BTRXTD8S3R66 | | 296805 | | TW/ LN EQUITY | Taylor Wimpey Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000918_CT_FIRB | 2138002P5RNKC5W2JZ46 | | 445790 | GB0008847096 | TSCO LN EQUITY | TESCO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000919_CT_FIRB | 213800JKM5UQHFJOTZ25 | | 2366661 | | | Thames Water Utilities Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000920_CT_FIRB | 2138009TF1SYOMQLBJ60 | | 02100855 | GB0003753778 | | THE GO-AHEAD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000921_CT_FIRB | 213800VZ4671W3DVB860 | | 6575598 | | TCG LN Equity | Thomas Cook Group Treasury limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000922_CT_FIRB | 2138003BOFNAAO14YV58 | | 2553288 | | 8766 JT Equity | Tokio Millennium Re (UK) Limited | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000923_CT_FIRB | 2138001127OUBAF22K83 | | 824821 | | TPK LN Equity | Travis Perkins Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000924_CT_FIRB | 213800B6YQZAE8LHAW84 | | 6072876 | GB00B1Z7RQ77 | TT/ LN EQUITY | TUI TRAVEL Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000925_CT_FIRB | 2138003EYHWO75RKS857 | | 3919249 | GB0001500809 | TLW LN EQUITY | TULLOW OIL PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000926_CT_FIRB | 549300MKFYEKVRWML317 | | 41424 | | ULVR LN Equity | Unilever PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000927_CT_FIRB | 213800Y1TEVS8REY1M35 | | 5957557 | | | United Biscuits Holdco Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000928_CT_FIRB | 2138008EZCXK4ANQHF89 | | 3207231 | | | United Business Media holdings Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000929_CT_FIRB | 213800KYT12UFB2VE455 | | 2366616 | | UU/ LN Equity | United Utilities PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000930_CT_FIRB | XCJQ23OWIJNLHN7RQC93 | | 1022786 | | 271652Z LN Equity | Urenco Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000931_CT_FIRB | 213800F3BD6N3G6XHU16 | | 251977 | | CKSN LN Equity | VESUVIUS HOLDINGS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000932_CT_FIRB | 213800TB53ELEUKM7Q61 | | 1833679 | | VOD LN EQUITY | Vodafone Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000933_CT_FIRB | 549300UPYDURLSSFVL38 | | 9223384 | | | Western Power Distribution Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000934_CT_FIRB | 2138006LIAYQKUCYBB20 | | 29423 | | WTB LN Equity | Whitbread Group PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000935_CT_FIRB | | | 4212563 | | WMH LN EQUITY | William Hill Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000936_CT_FIRB | 213800Z5WTW8QKOHWQ82 | | 04178808 | GB0030329360 | | WINCANTON PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000937_CT_FIRB | 213800IN6LSRGTZSOS29 | | 358949 | | MRW LN Equity | Wm Morrison Supermarkets Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000938_CT_FIRB | 549300HTNGX0DU8W1F65 | | 5537577 | | WPP LN Equity | WPP 2008 Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000939_CT_FIRB | 635400LNUHA2LDXXV850 | | | | GCC ID Equity | C&C Group PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000940_CT_FIRB | 8NUHUXWN9LG4XBGJ7O17 | | 241565 | | CAT SE Equity | Caterpillar International Finance Limited | IE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000941_CT_FIRB | 635400CHHI1XZLVQH675 | | | | | Coillte Teoranta | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000942_CT_FIRB | 549300MIDJNNTH068E74 | | | IE0001827041 | CRH ID EQUITY | CRH Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000943_CT_FIRB | 213800UPS1QEE4TD3T45 | | | | DCC LN Equity | DCC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000944_CT_FIRB | 635400HRFGVKXFHZ8O77 | | 9401 | | | Dublin Airport Authority PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000945_CT_FIRB | 635400UFHDIQCDZ6JK11 | | | IE0003094731 | 1014Z ID EQUITY | Electricity Supply Board Ltd [ESB] | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000946_CT_FIRB | 635400VCPRSU89DLMZ57 | | 480184 | XS0856023493 | | ESB Finance Limited | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000947_CT_FIRB | 635400RKRK5EGXSPC782 | | | | EXPN LN EQUITY | Experian Finance Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000948_CT_FIRB | 635400YN51CDCGBYFZ31 | | | | | Fyffes plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000949_CT_FIRB | 5493008VFFOIPWCZJK45 | | | IE0000669501 | GLB ID EQUITY | Glanbia Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000950_CT_FIRB | 635400BE9SBAG61DJ963 | | | | GFTU LN Equity | Grafton Group PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000951_CT_FIRB | 6354007LIXWZ5WPPT308 | | 519799 | | GRF SQ Equity | Grifols World Wide Operations Ltd. | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000952_CT_FIRB | 9XTI53MZJ013RO12SX05 | | 2936 | IE00B59HWB19 | | INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000953_CT_FIRB | | | | IE0004906560 | KYG ID EQUITY | Kerry Group Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000954_CT_FIRB | 635400HM7V74SUB9OG75 | | | | | Kingspan Group plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000955_CT_FIRB | 635400JJOWHIYAJER733 | | | | | MUSGRAVE GROUP PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000956_CT_FIRB | 635400EG4YIJLJMZJ782 | | | IE0002588105 | PWL ID Equity | PADDY POWER PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000957_CT_FIRB | 635400WKFIPCHCKVW376 | | 104547 | | RYA ID Equity | Ryanair Holdings PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000958_CT_FIRB | 396PBGKP6TE3O062MS44 | | | | STX UW Equity | Seagate Technology plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000959_CT_FIRB | 635400CPLP8H5ITDVT56 | | | IE00B1RR8406 | SKG ID EQUITY | SMURFIT KAPPA GROUP PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000960_CT_FIRB | 549300INUT2G0ST5K268 | | 327184 | | TEX UN Equity | Terex International Financial Services Co. | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000961_CT_FIRB | 635400K7UEIKHMNKLJ02 | | | | | Total Produce plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000962_CT_FIRB | | | 482042 | | | XL Group PLC | IE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000963_CT_FIRB | VZVOSGGS8JITR4J7J704 | | | | | Amtek Auto Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000964_CT_FIRB | 8GRDBX1TJ0PU5NCSHT72 | | MH008931 | | BPCL IS Equity | Bharat Petroleum Corporation Limited | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000965_CT_FIRB | | | | | BHARTI IN Equity | Bharti Airtel Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000966_CT_FIRB | | | | | IOCL IN Equity | INDIAN OIL CORPN LIMITED | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000967_CT_FIRB | FMVY1IZCSYXSAFRDIT05 | | | | LT IN Equity | Larsen & Toubro Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000968_CT_FIRB | | | | | RCOM IN Equity | Reliance Communications Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000969_CT_FIRB | 5493003UOETFYRONLG31 | | | | RIL IN EQUITY | Reliance Industries Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000970_CT_FIRB | 1GZWF073IJTD6XPRUU65 | | | | | Wipro GE Healthcare Private Limited | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000971_CT_FIRB | 213800Z3CFZOLXPJWN61 | | | | | Landsvirkjun | IS | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000972_CT_FIRB | 81560076E3944316DB24 | 3812211 | 493995 | | A2A IM EQUITY | A2A S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000973_CT_FIRB | 8156000962B2EB41FE28 | 5988397 | 1497770 | | 4525791Z IM EQUITY | ACCIAIERIA ARVEDI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000974_CT_FIRB | 8156004FCECE0879E118 | 15161747 | 191346 | | 7570364Z IM EQUITY | ACCIAIERIE VALBRUNA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000975_CT_FIRB | 549300Q3448N041CTH56 | 11341891 | 882486 | XS0495012428 | ACE IM Equity | Acea SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000976_CT_FIRB | 8156008183686996C911 | 25090618 | 3567090232 | | | ACQUE VERONESI S.C.A R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000977_CT_FIRB | 8156007259ABDEA3F444 | 15214381 | 971268 | | | Aeroporti di Roma S.p.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000978_CT_FIRB | 549300H2RFDYI3YP5R63 | 13960200 | 263011 | | 337973Z NA EQUITY | AGUSTAWESTLAND S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000979_CT_FIRB | 529900EKXEGSRCGAAC89 | 14856155 | 2791070044 | | 4519735Z | ALSTOM FERROVIARIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000980_CT_FIRB | ZYXJDNVM2JI3VBM8G556 | | | | AMP IM EQUITY | Amplifon SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000981_CT_FIRB | 815600B611746717CC98 | | | | 50098Z IM Equity | Ansaldo Energia SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000982_CT_FIRB | 549300FZRH46R7DWAX12 | 1248024 | 557390 | | 4472623Z IM EQUITY | ANSALDOBREDA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000983_CT_FIRB | 815600049A1F9AFE6666 | 4140157 | 1192794 | | MN IM EQUITY | ARNOLDO MONDADORI EDITORE SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000984_CT_FIRB | 8156000BEB8FC062F442 | 1020333 | 120591 | | 2168Z IM EQUITY | ARTSANA - SOCIETA' PER AZIONI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000985_CT_FIRB | 549300X5UKJVE386ZB61 | 6914312 | 6204 | XS1014759648 | ASG GY Equity | Assicurazioni Generali SpA | IT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000986_CT_FIRB | 81560001F41A81948348 | | | | AST IM EQUITY | Astaldi SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000987_CT_FIRB | 8156008DEC771409C487 | 18631331 | 1023691 | | AU9 GF Equity | Atlantia S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000988_CT_FIRB | 5299003D9N2698I3C257 | 1367700 | 188902 | | AGL IM EQUITY | AUTOGRILL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000989_CT_FIRB | 815600149448CEB9B230 | 19402720 | 1037417 | | 3653719Z IM EQUITY | AUTOSTRADE PER L' ITALIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000990_CT_FIRB | | 26926563 | 1057205 | | 3889748Z IM EQUITY | AVIO S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000991_CT_FIRB | 529900RRESEDV68K0S54 | 28770346 | 235460 | | BLLA IM EQUITY | BARILLA INIZIATIVE S.R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000992_CT_FIRB | 8156008449B96AF1FE15 | | | | | Benetton srl | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000993_CT_FIRB | 8156004C04255952AB77 | 1076562 | 821225 | | BNS IM EQUITY | BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA | IT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000994_CT_FIRB | 5299003DX5YLKSVJ6K59 | 2930031 | 134288 | | BZU IM Equity | Buzzi Unicem SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000995_CT_FIRB | 8156006BEAA911EC0A47 | 1019726 | 587878 | | | CANDY SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000996_CT_FIRB | 8156008B101B97A43B02 | 1053555 | 160498 | | CEM IM EQUITY | CEMENTIR HOLDING S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000997_CT_FIRB | 815600F3213951394367 | 40014779 | 2001719 | | | Cerved Group S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000998_CT_FIRB | | 4544552 | 8114020152 | | | CLASS EDITORI SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000999_CT_FIRB | 8156009034C1A5108284 | 15716081 | 61357 | | | Compagnia Valdostana delle Acque Spa (CVA Spa) | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001000_CT_FIRB | 815600DBF6DC4BC94832 | 1061039 | 260769 | | 0310548D IM EQUITY | CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001001_CT_FIRB | | 8327877 | 819280157 | | | COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001002_CT_FIRB | 815600A5C1DD6C3A8455 | 1093853 | 154950364 | | | CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001003_CT_FIRB | 81560039BF5C1D8E5A15 | 2836130 | 60793 | | 3898658Z IM EQUITY | DALMARE SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001004_CT_FIRB | 5493005TWX96RDJ9I655 | | | | | De Agostini Invest SA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001005_CT_FIRB | 529900WS2E20BA5J4L49 | 16183303 | 1698754 | | EDNR IM EQUITY | EDISON S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001006_CT_FIRB | WOCMU6HCI0OJWNPRZS33 | | | | ENEL IM EQUITY | Enel SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001007_CT_FIRB | BUCRF72VH5RBN7X3VL35 | | | IT0003132476 | ENI IM EQUITY | ENI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001008_CT_FIRB | 81560081EE079FBED395 | 19377159 | 3544950961 | | | ENOVA S.R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001009_CT_FIRB | 8156004604684CA44A90 | | | | | ERG S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001011_CT_FIRB | 8156004CE82074779D19 | 13870596 | 1664630223 | | | FEDRIGONI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001012_CT_FIRB | 549300J4SXC5ALCJM731 | | | | 1448Z IM Equity | Ferrovie dello Stato SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001013_CT_FIRB | 5493004C1SL445NFDR90 | | | | F IM EQUITY | Fiat SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001014_CT_FIRB | 8156001B8AD051794959 | | | | | FINAVAL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001015_CT_FIRB | 529900X4EEX1U9LN3U39 | 1053767 | 7031 | | FNC IM EQUITY | FINMECCANICA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001016_CT_FIRB | 815600C3CCA800EF5D96 | 1134215 | | | | FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001017_CT_FIRB | 815600E12249DD563C29 | 26650695 | 1143814 | | | Gamenet S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001018_CT_FIRB | 81560098DBDD66154985 | | | | | GRANDI NAVI VELOCI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001019_CT_FIRB | 8156001250E819E30127 | | | | GCN IM EQUITY | Gruppo Coin SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001020_CT_FIRB | 8156001294017C870346 | 11027526 | 10022100159 | | | GRUPPO FINELCO SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001021_CT_FIRB | 8156005113BD16699393 | 24907200 | RM1117269 | | LTO IX Equity | GTECH S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001022_CT_FIRB | | 15541251 | 1638878 | | 4004268Z IM EQUITY | H3G S.P.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001023_CT_FIRB | 8156009414FD99443B48 | 3201267 | 363550 | | HER IM EQUITY | HERA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001024_CT_FIRB | 815600D86992FDA7B908 | 1035363 | 149288 | | IMA IM EQUITY | I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001025_CT_FIRB | 815600A7D7C7A85F8B51 | 2733792 | 1168660262 | | | I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001026_CT_FIRB | 81560033824BE53C7D28 | 3585262 | 1303501215 | | | IMAP EXPORT S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001027_CT_FIRB | 549300KTGKED5E25JR59 | | | | IND IM EQUITY | Indesit Co SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001028_CT_FIRB | 213800M4YYCP6E8YUX94 | 2714789 | 2589327 | | | IPLOM S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001029_CT_FIRB | 8156001EBD33FD474E60 | 10431674 | 281364 | | IRE IM EQUITY | IREN S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001030_CT_FIRB | 8156009D23D0FDC70C93 | 1007005 | 50 | | ITM IM Equity | Italcementi S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001031_CT_FIRB | 815600236A6B5AE5B406 | 26754254 | 167186 | | | Linea Group Holding S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001032_CT_FIRB | 549300I1NMOBS4B1LT88 | | | IT0001479374 | LUX IM EQUITY | LUXOTTICA GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001033_CT_FIRB | | 7003703 | 481230266 | | | MANGIAROTTI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001034_CT_FIRB | 815600292DA01BE68971 | 3755075 | 152396 | | 3184788Z IM EQUITY | MARCEGAGLIA - S.P.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001035_CT_FIRB | 815600C8D55034EB5379 | 3779273 | 64334 | | | Marcolin SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001036_CT_FIRB | 213800DIFN7NR7B97A50 | 552637 | 1264109 | | MS IM EQUITY | Mediaset S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001038_CT_FIRB | 815600325D15DD92A023 | 4376875 | 4846130633 | | | MOBY S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001039_CT_FIRB | | 1653085 | 110858 | | 3893422Z IM EQUITY | MONIER S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001040_CT_FIRB | 8156003A100E8AB89697 | 6794759 | 1865640369 | | | PANARIAGROUP INDUSTRIE CERAMICHE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001041_CT_FIRB | 8156001B96890989C002 | 23641842 | 5411110827 | | | PB TANKERS S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001042_CT_FIRB | 5493006293RJBDQWJL92 | 5944540 | 169833 | | PMS IM EQUITY | PERMASTEELISA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001043_CT_FIRB | 8156000256C2431C2E92 | 4495509 | 134077 | | PIA IM Equity | Piaggio & C. S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001044_CT_FIRB | 815600A0C9AFC1F2A709 | | | | PC IM Equity | Pirelli & Co SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001045_CT_FIRB | 815600EDDBB07C9BDB90 | 15591777 | 2246400218 | | | PODINI HOLDING S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001046_CT_FIRB | 815600354DEDBD0BA991 | 3465665 | 842633 | | POST IM EQUITY | POSTE ITALIANE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001047_CT_FIRB | 8156000FE0A2DC5B7852 | 16232311 | 1343952 | | PRP GR EQUITY | PRADA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001048_CT_FIRB | 213800VHJ22UE2BRRZ48 | 3830970 | 706270410 | | | PROFILGLASS S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001049_CT_FIRB | | 23687310 | 1777895 | | PRY IM EQUITY | PRYSMIAN S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001050_CT_FIRB | 815600B9FC8D18A5D034 | 1058024 | 291350635 | | | RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001051_CT_FIRB | 81560086FA79BEDD6B94 | 13270817 | | | | RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001052_CT_FIRB | | 5012487 | 8850400154 | | | SACAL - SOCIETA' ALLUMINIO CARISIO - S.P | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001053_CT_FIRB | 815600AF08EE2EC2DE92 | 1035262 | 8924 | | 226907Z IM EQUITY | SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001054_CT_FIRB | 815600FC906D230A1420 | 16077541 | 86111 | | SFL IM Equity | Safilo SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001055_CT_FIRB | 549300PHV8MBDHWB8X12 | 1086637 | 788744 | | SPM IM EQUITY | SAIPEM S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001056_CT_FIRB | 549300UKR289DF4UXQ47 | 1013056 | 525502 | | SAL | SALINI IMPREGILO S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001057_CT_FIRB | | 6524595 | 3957900487 | | | SAMMONTANA - S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001058_CT_FIRB | 8156006755200B82EB33 | 1246827 | 836320150 | | | SAN CARLO GRUPPO ALIMENTARE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001059_CT_FIRB | 5299005KJSU2AQUJUH84 | 1066932 | 49540 | | SRS IM EQUITY | SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001060_CT_FIRB | 815600D2FC31AF713B07 | 1012950 | 166476 | | | SNAI SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001061_CT_FIRB | 8156002278562044AF79 | 16067629 | 1633443 | | SRG IM Equity | SNAM SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001062_CT_FIRB | EOJCGSUI4NX234BL7V57 | 14234253 | 1594238 | | 2091Z IM EQUITY | SORGENIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001063_CT_FIRB | 815600141CFE5F4C4325 | 19113128 | 1016401 | | 4473035Z IM EQUITY | STRADA DEI PARCHI SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001064_CT_FIRB | 815600C3438977CBBE37 | 1038951 | 68670397 | | | TAMPIERI FINANCIAL GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001065_CT_FIRB | 81560029415DF1381583 | 1030384 | 195810262 | | | TECNICA GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001066_CT_FIRB | 815600AC5599D16D9A40 | 3335773 | 574643 | | MT IM EQUITY | TECNIMONT S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001067_CT_FIRB | 549300W384M3RI3VXU42 | | | IT0003497168 | TIT IM EQUITY | TELECOM ITALIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001068_CT_FIRB | 815600CD7323A82E5092 | 28935694 | 1763778 | | 2847328Z IM EQUITY | TENOVA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001069_CT_FIRB | | 1037712 | 182850362 | | | TERMOSANITARI CORRADINI - S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001070_CT_FIRB | 8156009E94ED54DE7C31 | | | | TRN IM Equity | Terna Rete Elettrica Nazionale SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001071_CT_FIRB | 549300IN56S27SDGEI85 | 18659000 | 1019536 | | 80698Z IM EQUITY | TIRRENO POWER S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001072_CT_FIRB | 8156003E86EBA167A868 | | | | 0946688D IM EQUITY | TotalErg SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001073_CT_FIRB | 815600FE9E92D9D6C309 | 3554534 | 201271 | | TFI IM EQUITY | TREVI - FINANZIARIA INDUSTRIALE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001074_CT_FIRB | | | | | 4212473Z IM EQUITY | UNIECO SOCIETA' COOPERATIVA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001075_CT_FIRB | 815600B8027C92F0DA07 | 4257672 | 1189360066 | | | VIBAC S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001076_CT_FIRB | 549300YSFQKM1C0X4E45 | 11321265 | 884361 | | WIND IM EQUITY | WIND TELECOMUNICAZIONI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001077_CT_FIRB | 549300DHPOF90OYYD780 | | | | 5108 JT Equity | Bridgestone Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001078_CT_FIRB | 549300IZYK3206QECG76 | | | | CAT SE Equity | Caterpillar Finance Corporation | JP | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001079_CT_FIRB | 549300MIFE1VEW02GY83 | | | JP3298600002 | | COSMO OIL COMPANY LTD | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001080_CT_FIRB | 549300T6IPOCDWLKC615 | | | | 6501 JT Equity | Hitachi, Ltd. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001081_CT_FIRB | J48DJYXDTLHM30UMYI18 | | | | 8001 JT Equity | Itochu Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001082_CT_FIRB | 5493004LQ0B4T7QPQV17 | | | | 6301 JT Equity | Komatsu Ltd. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001083_CT_FIRB | 4P4N3ORD02UGQT1T1W12 | | 0100-01-008776 | | 8002 JT Equity | Marubeni Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001084_CT_FIRB | KVIPTY4PULAPGC1VVD26 | | | | 8058 JP EQUITY | Mitsubishi Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001085_CT_FIRB | 5493008VBQD43X8QCS14 | | | | | Mitsui Life Insurance Company Limited | JP | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001086_CT_FIRB | 5493000QYMPFRTEY4K28 | | | | 6701 JT Equity | NEC Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001087_CT_FIRB | | | | | 7201 JP EQUITY | Nissan Motor Co Ltd | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001088_CT_FIRB | 5493003BZYYYCDIO0R13 | | | | 9984 JT Equity | SOFTBANK CORP. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001089_CT_FIRB | 5493004SE33MRLPB1W98 | | | | 2768 JP EQUITY | Sojitz Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001090_CT_FIRB | | | | | 6758 JP EQUITY | Sony Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001091_CT_FIRB | V82KK8NH1P0JS71FJC05 | | | | 8053 JP EQUITY | Sumitomo Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001092_CT_FIRB | 549300744QUY8RD0UZM08 | | | | | Suntory Holdings Limited | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001093_CT_FIRB | 549300ZLMVP4X0OGR454 | | | | 4502 JT Equity | Takeda Pharmaceutical Company Limited | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001094_CT_FIRB | 549300LBHTST91VKHO68 | | | | 6502 JT Equity | Toshiba Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001095_CT_FIRB | 5493006W3QUS5LMH6R84 | | | | TOM GY Equity | Toyota Motor Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001096_CT_FIRB | | | | | 004020 KS Equity | Hyundai Steel Co | KR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001097_CT_FIRB | | | | | 000270 KS Equity | Kia Motors Corp | KR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001098_CT_FIRB | 549300MGHLPT1EFHGF84 | | | | 2007 HK Equity | Country Garden Holdings Company Limited | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001099_CT_FIRB | 549300IHVJRWVT07S523 | | | | 3333 HK Equity | Evergrande Real Estate Group Limited | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001100_CT_FIRB | 5493003DTPH8AMMK4P51 | | | | NE UN Equity | Noble Corporation | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001101_CT_FIRB | 549300FNENFFSMO3GT38 | | | XS0835890350 | XPBR SQ Equity | Petrobras Global Finance B.V. | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001102_CT_FIRB | 213800S7DNJQX6LHTQ21 | | 133818917 | | | AB "Kauno grūdai" | LT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001103_CT_FIRB | | | | LU1014539529 | | ALTICE | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001104_CT_FIRB | 5493003BU7PAH5RRM092 | | | | APAM NA EQUITY | Aperam SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001105_CT_FIRB | 2EULGUTUI56JI9SAL165 | | | | MT LX EQUITY | ArcelorMittal SA [AM] | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001106_CT_FIRB | 549300GJ79DYFBBF5T83 | | | | 0307096D LX EQUITY | Brandbrew S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001107_CT_FIRB | 5493007GVB112FDSS786 | | B0155849 | | CNHI UN Equity | CNH Industrial Finance Europe S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001108_CT_FIRB | 549300938QUWMPITJ642 | | | | COV US EQUITY | Covidien International Finance SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001109_CT_FIRB | 529900W1S8TJDDH8YB29 | | | | | Encevo S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001110_CT_FIRB | | | 350807947 | FR0000038259 | ERF FP EQUITY | EUROFINS SCIENTIFIC SE | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001111_CT_FIRB | 213800568PRHV2JR9650 | | | XS0357281558 | GSPBEX RR Equity | Gaz Capital S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001112_CT_FIRB | 213800WHKNIC1JQQG433 | | | | 8GC GS Equity | Glencore Finance (Europe) S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001113_CT_FIRB | 8XJ8KF85PBKK1TLMFN29 | | | | | Intelsat Jackson Holdings S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001114_CT_FIRB | 549300MBM5B61VCW5A23 | | | | | International Automotive Components Group, S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001115_CT_FIRB | RUOKPID0PZ0UWJYU9J61 | | | | DE UN Equity | John Deere Bank S.A. | LU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001116_CT_FIRB | 529900XUC6PXMN6ABU42 | | | | TGH GY Equity | Logwin AG | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001117_CT_FIRB | 549300CTHC1CP86P2G96 | | | | MIICF PQ Equity | Millicom International Cellular S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001118_CT_FIRB | | | | | 0755015D LX EQUITY | NH FINANCE SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001119_CT_FIRB | 213800IURBFRNCYVR24 | | | | 3900394Z LX Equity | Nizi International SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001120_CT_FIRB | 549300VEJMMZCY6OBU06 | | | | PDSA NS Equity | Pacific Drilling S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001121_CT_FIRB | 529900UUYBCBB7HMVI56 | | | | | Phoenix PIB Dutch Finance B.V. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001122_CT_FIRB | 549300OZSHE4H5BFQA66 | | | | | QUILVEST SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001123_CT_FIRB | 5493000C8J3C3SZYS040 | | | | RTL BB Equity | RTL Group S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001124_CT_FIRB | 5493008JPA4HYMH1HX51 | | | | SESG FP EQUITY | SES SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001125_CT_FIRB | 549300CJ7LW6QSGIL444 | | | | | Swiss Re Europe S.A. | LU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001126_CT_FIRB | 529900BSBZ853DKUP675 | | | | | TRAXYS SARL | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001127_CT_FIRB | 549300RIG2CXWN6IV731 | | | | | CEMEX S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001128_CT_FIRB | 549300KEVFYPMGTXO33 | | | | KOFL MM Equity | Coca-Cola FEMSA, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001129_CT_FIRB | 5493000XJLJ6C4T0PG82 | | | | GRUMAB MM Equity | GRUMA, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001130_CT_FIRB | 5493000RIXURZEBFEV60 | | | | BIMBOA MM Equity | Grupo Bimbo, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001131_CT_FIRB | 549300QOAB2GJSFM0381 | | | | 1234Z MM Equity | Grupo Petrotemex SA de CV | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001132_CT_FIRB | 549300CAZKPF4HKMPX17 | | | | | PETROLEOS MEXICANOS | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001133_CT_FIRB | 549300FW3RGHPHT21D10 | | | | ALFAA MM Equity | Sigma Alimentos, S.A. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001134_CT_FIRB | 5493000MY3DAIB0BP706 | | TNE940608HS5 | USP9084BAD03 | ALFAA MM Equity | Tenedora Nemak, S.A. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001135_CT_FIRB | 549300EMP9DT6Q35HZ31 | | | NL0000852564 | | AALBERTS INDUSTR | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001136_CT_FIRB | 549300J93WR5DPG0P466 | | KVK 33232124 | | ABB SS Equity | ABB Capital B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001137_CT_FIRB | 5493007WHKI5H75YJ358 | | KVK 34215458 | | ABE SQ Equity | Abertis Infraestructuras Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001138_CT_FIRB | 7245007QUMI1FHIQV531 | | KVK 33235189 | | | Achmea B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001139_CT_FIRB | 724500HIKX3QVUQF9G08 | | KVK 28080300 | | | Achmea Zorgverzekeringen N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001140_CT_FIRB | O4QK7KMMK83ITNTHUG69 | | KVK 27076669 | NL0000303709 | AGN NA Equity | AEGON N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001142_CT_FIRB | 724500XYJJUGXAA5QD70 | | KVK 09007809 | NL0000009132 | AKZA NA EQUITY | Akzo Nobel NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001143_CT_FIRB | 724500XBZ9QOPTI11U82 | | KVK 34108286 | | | Alliander N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001144_CT_FIRB | 549300KYQ7B0H0K66406 | | KVK 33055009 | | AML LN Equity | Amlin Europe N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001145_CT_FIRB | 724500MCUU6QOFRFEA53 | | KVK 33256360 0000 | | 792658Z PL EQUITY | AMORIM ENERGIA, BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001146_CT_FIRB | 7245000UZH70GO047N03 | | | NL0006237562 | | ARCADIS | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001147_CT_FIRB | 7245001I22ND6ZFHX623 | | KVK 30037466 | NL0000334118 | ASM NA Equity | ASM International N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001148_CT_FIRB | 724500Y6DUVHQD6OXN27 | | KVK 17085815 | NL0006034001 | ASML NA EQUITY | ASML HOLDING N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001149_CT_FIRB | 7245004JOPUJ0OOWTU73 | | KVK 30031823 | | | ASR Schadeverzekering N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001150_CT_FIRB | 724500XFMNHF1GFPYJ05 | | KVK 08125298 | | 3324558Z NA Equity | BDR Thermea Group BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001151_CT_FIRB | 5299006ZHG3IXU0PNJ56 | | KvK 27106340 0000 | | 1136Z NA EQUITY | BMW Finance N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001152_CT_FIRB | | | | NL0000852580 | | BOSKALIS WESTMIN | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001153_CT_FIRB | | | | NL0010776944 | | BRUNEL INTERNAT | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001154_CT_FIRB | 529900AOH3NBA8PZFG65 | | KvK 32097651 0000 | | 0533866D NA EQUITY | Celesio Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001155_CT_FIRB | 549300WGC2HZ5J67V817 | | | | CNHI IM Equity | CNH Industrial NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001156_CT_FIRB | 549300BXVNOCYQ83FU09 | | KVK 34154633 | | KO UN Equity | Coca-Cola HBC Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001157_CT_FIRB | | | | NL0000200384 | | CORE LABORATORIES | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001158_CT_FIRB | 549300UNTCLR21YKLL62 | | KVK 30073501 | NL0000288967 | | Corio N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001159_CT_FIRB | | | | NL0009294552 | | DELTA LLOYD | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001160_CT_FIRB | 724500S75737K2SFDA03 | | KVK 22031457 | | | Delta N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001161_CT_FIRB | 213800N8X49KJRTNDM49 | | KVK 3419663 | | DGE FP Equity | Diageo Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001162_CT_FIRB | 529900M7QSB704RUUT95 | | KVK 34182495 | | AIR FP Equity | Eads Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001163_CT_FIRB | 724500KRQECMCRGM1971 | | KVK 14026250 | | | EBN B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001164_CT_FIRB | 5299007L43AQDFOW5739 | | KvK 34121496 0000 | | 1403Z NA EQUITY | EDP FINANCE BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001165_CT_FIRB | 724500R5IP6TFKTNRU48 | | KvK 24306393 | | 2091Z NA Equity | Eneco Holding NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001166_CT_FIRB | 549300XW2F91G4T4WC42 | | KVK 34149162 | | ENL GY Equity | ENEL Investment Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001167_CT_FIRB | 529900011V8VJ3BUKR64 | | KVK 17115973 | | RWE GF Equity | Essent N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001168_CT_FIRB | | | | NL0000288876 | | EUROCOMMERCIAL | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001169_CT_FIRB | | | | NL0000352565 | | FUGRO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001170_CT_FIRB | 2138005FTXOJUBQ5J563 | | KVK 24243533 | | GAS SQ Equity | Gas Natural Fenosa Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001171_CT_FIRB | 724500EJ2TDPAITRSJ55 | | KVK 02089290 | | | GasTerra B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001172_CT_FIRB | | | | NL0000400653 | | GEMALTO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001173_CT_FIRB | 549300L10EVYURBFIH66 | | KVK 55293980 | | | Global Blue Acquisition B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001174_CT_FIRB | 529900SNLHF5M6HJ1T36 | | KvK 33286563 0000 | | 1004Z NA EQUITY | Haniel Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001175_CT_FIRB | 724500K5PTPSST86UQ23 | | KVK 33011433 | NL0000009165 | HEIA NA Equity | Heineken NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001176_CT_FIRB | 7245008C9KMJL9P2UI77 | | KVK 34323653 | | | Hyva Global B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001177_CT_FIRB | 724500CR19MQGFWFBZ64 | | KvK 34217578 0000 | | 0308206D NA EQUITY | ICL Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001178_CT_FIRB | TLLG0UTU6ZHOG003X735 | | | | | Imperial Mobility Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001179_CT_FIRB | 54930050LBZUR4138I72 | | KVK 27120438 | | | ING Re (Netherlands) N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001180_CT_FIRB | | | KVK 24311905 | | 2872423Z NA Equity | InterGen NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001181_CT_FIRB | 724500C9GNBV20UYRX36 | | KVK 35000363 | NL0010672325 | AH NA Equity | Koninklijke Ahold NV [Royal Ahold NV] | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001182_CT_FIRB | 724500V38C5KTDY5BS93 | | KVK 30058019 | NL0000337319 | BAMNB NA Equity | Koninklijke BAM NBM NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001183_CT_FIRB | 724500SNT1MK246AHP04 | | KVK 14022069 | NL0000009827 | DSM NA EQUITY | Koninklijke DSM N.V | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001184_CT_FIRB | 549300YO0JZHAL7FVP81 | | KVK 02045200 | NL0000009082 | KPN NA Equity | Koninklijke KPN NV [Royal KPN NV] | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001185_CT_FIRB | H1FJE8H61JGM1JSGM897 | | KVK 17001910 | NL0000009538 | PHIA NA Equity | Koninklijke Philips Electronics N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001186_CT_FIRB | 724500HZ4BN317I12G68 | | KVK 06016321 | | KTC NA Equity | Koninklijke Ten Cate NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001187_CT_FIRB | 724500UL634GFV1KYF10 | | KVK 24295332 | NL0009432491 | VPK NA Equity | Koninklijke Vopak NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001188_CT_FIRB | 529900WQGOTJDYG9NP76 | | KVK 09151956 | | LXS GF Equity | Lanxess Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001189_CT_FIRB | 5H8RMHHYTWIP1RKLCE38 | | KvK 34115238 0000 | | 2177Z NA EQUITY | Linde Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001190_CT_FIRB | 549300J6QSW38QNOJK61 | | KVK 57924562 | | | LYB International Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001191_CT_FIRB | BN6WCCZ8OVP3ITUUVN49 | | KVK 24473890 | | DLY GB Equity | LyondellBasell Industries N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001192_CT_FIRB | 635400TMCKVEU87EJ582 | | KVK 24321697 | | | METINVEST B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001193_CT_FIRB | 529900PF6F1OHRZVU341 | | KvK 33178683 0000 | | 1169Z NA EQUITY | Metro Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001194_CT_FIRB | 6354007MKEEGGVUMXO83 | | KVK 34239108 | | | New World Resources N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001195_CT_FIRB | 724500RKMOD48AIWKD94 | | KvK 24307569 0000 | | 3893886Z NA EQUITY | NIDERA B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001196_CT_FIRB | 54930062JS29A5N4GO82 | | KVK 34248449 | | | Nielsen Holdings N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001197_CT_FIRB | 724500GQV9YLNSWECU41 | | KVK 17179668 | | | Nord Gold N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001198_CT_FIRB | 724500TXS5HH3GY4UW42 | | KVK 30124358 | | | NS Groep N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001199_CT_FIRB | 5299000CMF80GY2U0U47 | | KVK 16074305 | NL0010395208 | NUO NA Equity | Nutreco Holding NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001200_CT_FIRB | 724500HT4YW45B1Y7859 | | KVK 57585083 | | | OAK Leaf B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001201_CT_FIRB | 549300NCMRGIBJYUOE57 | | | NL0010558797 | | OCI | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001202_CT_FIRB | 724500IM9A059TQLBX63 | | | | | OCI Nitrogen BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001203_CT_FIRB | 72450053F5WRDY8CDZ66 | | KVK 24291478 | | OI US Equity | OI European Group B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001204_CT_FIRB | Q47A62EK6GMSID3Y8C39 | | KVK 17133742 | XS0788529096 | PCAR US Equity | PACCAR Financial Europe B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001205_CT_FIRB | 549300N522D3SS8MKV65 | | KvK 24320769 0000 | | 3617372Z NA EQUITY | PETROBRAS NETHERLANDS BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001206_CT_FIRB | 549300VGHFJ58HE2B54 | | KVK 17008551 | | PHIA NA Equity | Philips Electronics NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001207_CT_FIRB | 529900N9UJEHN9UPXN50 | | | | | PHOENIX PIB FINANCE BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001208_CT_FIRB | 724500Q41FHN0P1GPC53 | | KVK 27168968 | NL0009739416 | TNT LI Equity | PostNL N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001209_CT_FIRB | 54930036WK3GMCN17Z57 | | | | QIA GY Equity | Qiagen NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001210_CT_FIRB | 7245009EAAUUQJ0U4T57 | | KVK 33216172 | NL0000379121 | RAND NA EQUITY | RANDSTAD HOLDING NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001211_CT_FIRB | 549300XO8R7MPISUO753 | | KVK 33155037 | NL0006144495 | | Reed Elsevier NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001212_CT_FIRB | 5493002YCY6HTK0OUR29 | | KVK 24251372 | XS0202649934 | REP GY Equity | Repsol International Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001213_CT_FIRB | | | KVK 34179503 | GB00B03MM408 | RDSA NA EQUITY | ROYAL DUTCH SHELL PLC | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001214_CT_FIRB | 5493002N51KZCVBDMS27 | | 24114856 | NL0006055329 | | ROYAL IMTECH NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001215_CT_FIRB | 213800LBMMAIG1FQP389 | | KVK 14105351 | | SABIC AB Equity | SABIC Capital I B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001216_CT_FIRB | | | | NL0000360618 | | SBM OFFSHORE | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001217_CT_FIRB | 529900KEH8410ESH1483 | | KVK 53761790 | | | Schaeffler Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001218_CT_FIRB | 724500DX7Q1A19SPY530 | | KVK 34166584 | | | Schiphol Nederland B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001219_CT_FIRB | 7245001TBT3NI9SPNJ75 | | | | | SHV Netherlands NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001220_CT_FIRB | TAFO772JB70PDRN5VS48 | | KvK 27092998 0000 | | 1223Z NA EQUITY | Siemens Financieringsmaats-chappij N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001221_CT_FIRB | 724500E9ZG6JMH6E2I14 | | | NL0000817179 | | SLIGRO FOOD GROUP | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001222_CT_FIRB | 724500ZTKJYJMWVLWJ82 | | KVK 34297413 | | | SRLEV N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001223_CT_FIRB | 5493002SSXOL85X3XC87 | | KVK 58623701 | | | Syncreon Group B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001224_CT_FIRB | 724500LTUWK3JQG63903 | | KVK 09083317 | | | TenneT Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001225_CT_FIRB | 7245008G22FOV7TYYJ34 | | KVK 06045666 | NL0000852523 | TWEKA NA EQUITY | TKH Group NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001226_CT_FIRB | 724500978QL7NKMLTQ37 | | KVK 34210949 | | | TMF Group Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001227_CT_FIRB | | | | NL0009739424 | | TNT EXPRESS | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001228_CT_FIRB | 724500L44K67W7UW1C59 | | | | | TomTom International B.V | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001229_CT_FIRB | 724500OPA8GZSQUNSR96 | | KVK 33194984 | | TOM GY Equity | Toyota Motor Finance (Netherlands) B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001230_CT_FIRB | PX7SUPU7HUNJBQ8BPI65 | | KVK 33236939 | | 585233Z NA Equity | Trafigura Beheer BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001231_CT_FIRB | 549300TK7G7NZTVM1Z30 | | KVK 24051830 | NL0000009355 | UNIA NA Equity | Unilever NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001232_CT_FIRB | 549300IW6C3SRHUUK147 | | | | | Vitol Holding BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001234_CT_FIRB | 549300FRXSUUW3M2Q281 | | | | | WABCO Europe Holdings BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001235_CT_FIRB | 724500522D3ORUTUGW47 | | KVK 05078970 | | WAVIN NA Equity | Wavin NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001236_CT_FIRB | 724500YRQCY3BD9RJZ92 | | | NL0000289213 | | WERELDHAVE | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001237_CT_FIRB | 724500TEM53I0U077B74 | | KVK 33202517 | NL0000395903 | WKL NA EQUITY | Wolters Kluwer N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001238_CT_FIRB | 5JB3IE65ZU13TA0DGN10 | | | | | Würth Finance International B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001239_CT_FIRB | | | | NL0006294290 | | ZIGGO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001240_CT_FIRB | | | | | BWO NO Equity | BW Offshore Shipholding Ltd | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001241_CT_FIRB | 5493004ZHCILEMZLBS85 | | 00304772770005 | | | FERD AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001242_CT_FIRB | 5493009F6KP3UMLPOY27 | | 931186744 | | | ICA Norge AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001243_CT_FIRB | 549300ZLJDXBXUNCY824 | | 936738540 | | | National Oilwell Varco Norway AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001244_CT_FIRB | 549300N1SDN71ZZ8BO45 | | | | NHY NO Equity | Norsk Hydro ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001245_CT_FIRB | 529900J8VSH14TP5VD23 | | | | | ODFJELL SE | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001246_CT_FIRB | 213800T66DRTE6O6BV87 | | 916235291 | | PGS NO Equity | Petroleum Geo-Services ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001247_CT_FIRB | 529900TH4OAW7WYG1777 | | 987059699 | | | Statkraft AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001248_CT_FIRB | OW6OFBNCKXC4US5C7523 | | 923609016 | | STL NO Equity | Statoil ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001249_CT_FIRB | R7NJHU48LTCIOB9BVU57 | | | | CNU NZ Equity | Chorus Limited | NZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001250_CT_FIRB | 259400GYHYZPQ0HTMT82 | | | | CIE PW Equity | Ciech S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001251_CT_FIRB | 259400A9BI23M3K1NK82 | | | | LTS PW EQUITY | GRUPA LOTOS S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001252_CT_FIRB | 259400WT6MCX3V59XI09 | | | | | Netia S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001253_CT_FIRB | 259400TOMPUOLS65II22 | | 10681 | | TPA1 GB Equity | ORANGE POLSKA SA | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001254_CT_FIRB | 259400TGY6IYEP2EFW87 | | 467426 | | | POLKOMTEL SP. Z O.O. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001255_CT_FIRB | 259400VVMM70CQREJT74 | | 28860 | | PKN PW Equity | Polski Koncern Naftowy ORLEN S.A. (PKN) | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001256_CT_FIRB | 259400NAPDFBOTNCRL54 | | | | TPE PW Equity | TAURON Polska Energia S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001257_CT_FIRB | Q1ECZWEVT6ZTFERCPG94 | | | PLTLKPL00017 | OPL PW EQUITY | TELEKOMUNIKACJA POLSKA SA | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001258_CT_FIRB | 213800RQXBBZ6KSP1172 | | 500311390 | | | AMORIM & IRMAOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001259_CT_FIRB | 2138002PLGLYW8EP7248 | | | | | AMORIM HOLDING II SGPS SA | PT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001260_CT_FIRB | 213800V5Z38TLIRQW516 | | 500700834 | | | ANA AEROPORTOS PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001261_CT_FIRB | | | 502607920 | | | AUCHAN PORTUGAL HIPER-MERCADOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001262_CT_FIRB | 54930011KNBNPPKW7528 | | 500038015 | | | AUTO SUECO LDA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001263_CT_FIRB | 549300RU6UYW1UMYOP92 | | 500194670 | | | BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001264_CT_FIRB | | | | PTBRI0AM0000 | BRI PL EQUITY | BRISA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001265_CT_FIRB | 549300FREK460JU7RG08 | | 500060266 | | | CELULOSE BEIRA INDUSTRIAL-CELBI SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001266_CT_FIRB | 549300TF1SUYCFUO3840 | | 503309362 | | | COLEP PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001267_CT_FIRB | | | 507195515 | | | CONTROLINVESTE SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001268_CT_FIRB | 213800X28CMB8LAIT849 | | 502557400 | | | CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001269_CT_FIRB | 549300RGQV4M16FESU23 | | 500832234 | | | CUF QUIMICOS INDUSTRIAS, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001270_CT_FIRB | 529900CLC3WDMGI9VH80 | | | PTEDP0AM0009 | EDP PL EQUITY | EDP - Energias de Portugal S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001271_CT_FIRB | 529900LOXJVWGOH84656 | | 503293695 | | | EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001272_CT_FIRB | | | 504885367 | | | ESPIRITO SANTO SAUDE SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001273_CT_FIRB | 2138003319Y7NM75FG53 | | 504499777 | PTGALIOE0009 | GALP PL Equity | GALP ENERGIA SGPS, S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001274_CT_FIRB | 213800Y3V72Pt6W8KG10 | | 511220448 | | | GRUPO PESTANA - SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001275_CT_FIRB | 259400A8SZP10GB5IB19 | | | PTJMT0AE0001 | JMT PL EQUITY | J.MARTINS | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001276_CT_FIRB | | | 500073880 | | | LENA ENGENHARIA CONSTRUCOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001277_CT_FIRB | 549300SNYKYW15R3UE62 | | 502011475 | | | MODELO CONTINENTE HIPER-MERCADOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001278_CT_FIRB | 549300TLPT6W9R3CLQ86 | | 500197814 | | | MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001279_CT_FIRB | 5493003NN4LXUF8JA244 | | | | | Ocidental Companhia Portuguesa de Seguros de Vida, S.A. | PT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001280_CT_FIRB | 54930071D35BVUPC5942 | | 502604751 | | | OPTIMUS-COMUNICACOES S.A | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001281_CT_FIRB | | | 507979265 | | | OPWAY - SGPS, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001282_CT_FIRB | 213800ZWKG61JG7ZCF61 | | 500697370 | | | PETROLEOS PORTUGAL PETROGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001283_CT_FIRB | 259400DRC6WOXNVW8B57 | 500829993 | 500829993 | | 90413Z PL EQUITY | PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001284_CT_FIRB | 549300UNIB7M2AXUXS35 | | | PTPTI0AM0006 | PTCL TQ EQUITY | Portucel S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001285_CT_FIRB | 549300FR1FN48IGHR915 | | | PTREL0AM0008 | RENE PL Equity | REN-Redes Energeticas Nacionais, SGPS, S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001286_CT_FIRB | | | 500246963 | | | REPSOL PORTUGUESA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001287_CT_FIRB | 5493002X2CCY60HWCU94 | | 500243590 | | | SECIL COMP GERAL CAL CIMENTO SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001288_CT_FIRB | 549300PXZF74GVQM6867 | | 500058580 | | | SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001289_CT_FIRB | 549300EZYIURQ5RGSE56 | | 500278571 | | | SOVENA OILSEEDS PORTUGAL, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001290_CT_FIRB | 549300KFJPELBPMQH079 | | 500833532 | | | SOVENA PORTUGAL CONSUMER GOODS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001291_CT_FIRB | 9598002014000581329O | | 505042037 | | | SUMOL+COMPAL MARCAS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001292_CT_FIRB | | | 500097488 | | | TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001293_CT_FIRB | 549300CNE5R74B3XKF57 | | 505266202 | | | UNICER BEBIDAS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001294_CT_FIRB | | 503933139 | 503933139 | | 3646175Z PL EQUITY | UNILEVER JERÓNIMO MARTINS, LDA. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001295_CT_FIRB | 213800IDK8UTYDSFOG74 | | 502544180 | | | VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001296_CT_FIRB | | 500302200 | 500302200 | | 0265472D PL EQUITY | ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001297_CT_FIRB | 549300VOFQC1SPGTZM19 | | 503039063 | | | ZON TV CABO PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001298_CT_FIRB | 549300D3EIDZJB62TR20 | | 21183 | | ORDS QD Equity | Ooredoo Q.S.C. | QA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001299_CT_FIRB | 549300UKYDM6L8HEPU79 | | | | SNP RO EQUITY | OMV PETROM S.A. | RO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001300_CT_FIRB | 549300F8ZIGJVUPIU797 | | 24297754 | | | Rompetrol Group N.V. (The) | RO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001301_CT_FIRB | | | | | GAZP RU Equity | Gazprom OAO | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001302_CT_FIRB | | | | | ROSN RU Equity | OJSC Oil Co Rosneft | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001303_CT_FIRB | | | | | TATN RU Equity | Tatneft OAO | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001304_CT_FIRB | 5493007RN7O98MYBX124 | | | | | AKTIEBOLAG LINDEX | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001305_CT_FIRB | 549300UCKT2UK88AG251 | | | SE0000695876 | ALFA SS EQUITY | Alfa Laval AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001306_CT_FIRB | 549300YECS8HKCIMMB67 | | | SE0000255648 | ASSAB SS EQUITY | Assa Abloy AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001307_CT_FIRB | 213800T8PC8Q4FYJZR07 | | 5560142720 | SE0000122467 | ATCOA SS EQUITY | Atlas Copco Aktiebolag | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001308_CT_FIRB | 2138002GW5WN1UYZAO32 | | 55611256900004 | | | BILIA AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001309_CT_FIRB | 549300YJUYJ9A24RXL71 | | | SE0005906922 | SE0005906922 Corp | BILLERUDKORSNÄS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001310_CT_FIRB | 549300ZACGIQHBBMOD20 | | 5560269549 | | BONN SS EQUITY | Bonnier Finans AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001311_CT_FIRB | 213800SE6FV3UDEIEY92 | | 72317831 | | | CAPIO AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001312_CT_FIRB | 549300GU5OHTR1T5IY68 | | | SE0005932225 | SE0005932225 Corp | Castellum AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001313_CT_FIRB | 549300HCT1WLHEXNLZ18 | | | | | Dometic Holding AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001314_CT_FIRB | 549300Y3HHZB1ZGFPJ93 | | | | ELUXA SS Equity | Electrolux AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001315_CT_FIRB | 549300JNPI46XNH0PM97 | | | | | Fabege AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001316_CT_FIRB | 5493003PZ4F570G3W735 | | | | | GETINGE AB, | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001317_CT_FIRB | 529900XKWB408ZZYBF68 | | | | | GREEN CARGO AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001318_CT_FIRB | 213800YUV362W4E1LP46 | | | | | H & M Hennes & Mauritz GBC AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001319_CT_FIRB | 54930033BTSY61VHUR49 | | 55601011550004 | | | HALDEX AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001320_CT_FIRB | 549300VOTS5OZ82UTG69 | | | SE0005934320 | SE0005934320 Corp | HEMSÖ FASTIGHETS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001321_CT_FIRB | 549300WJFW6ILNI4TA80 | | 5561904771 | SE0000103699 | HEXAB SS EQUITY | Hexagon AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001322_CT_FIRB | 52990080SH3454F0QE68 | | 5560013301 | SE0000109290 | HOLMB SS EQUITY | Holmen AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001323_CT_FIRB | 549300GYQIIJ3UXB7655 | | | SE0001662222 | HUSQB SS EQUITY | HUSQVARNA AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001324_CT_FIRB | 549300VEBQPHRZBKUX38 | | 556013-8298 | XS0795505402 | INVEA SS Equity | Investor AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001325_CT_FIRB | 529900X0UEM9DOM6FK12 | | 5560452103 | SE0000806994 | JM SS EQUITY | JM AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001326_CT_FIRB | 549300VD6SNNS5N5V183 | | | | | KORAB INTERNATIONAL AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001327_CT_FIRB | 5493005OXRTBK0WSJN46 | | 5565451217 | SE0000549412 | KLED SS EQUITY | Kungsleden AB | SE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001328_CT_FIRB | 529900AB08F05L4HWU11 | | | | | LANTMÄNNEN EK FÖR | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001329_CT_FIRB | 213800NS2XXVRYS7WP40 | | | SE0002683557 | LOOMB SS EQUITY | Loomis AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001330_CT_FIRB | 549300SNQNTHQLZQON04 | | 5564272812 | SE0000221723 | MEDAA SS EQUITY | Meda AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001331_CT_FIRB | 549300E8NDODRSX29339 | | 5563099158 | SE0000412371 | MTGB SS EQUITY | MODERN TIMES GROUP MTG AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001332_CT_FIRB | 213800WRGLW3CY4MHW53 | | 55603451740004 | | | NCC | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001333_CT_FIRB | 549300KUJMRC9NW93S96 | | | | | Nobina sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001334_CT_FIRB | 5493007VGEKBZGZ6PC69 | | | | | NYNAS AB (PUBL) | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001335_CT_FIRB | 549300ES84TRW7EWGU35 | | | | | Perstorp Holding AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001336_CT_FIRB | 549300S2D8BDH1CKLI47 | | | | | PostNord AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001337_CT_FIRB | 549300MIHCMD8DCSBY41 | | 55607269770034 | | | Preem | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001338_CT_FIRB | 549300ZHO4JCQQI13M69 | | 556036-0793 | SE0000112385 | SE0005567088 Corp | SAAB AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001339_CT_FIRB | 5299008ZUAXN43LVZF54 | | | | SAND SS Equity | Sandvik AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001340_CT_FIRB | 5299001G94UPTI8C7N54 | | 5566577416 | | 0301536D SS EQUITY | Sandvik Treasury AB | SE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001341_CT_FIRB | 529900AE1FZNUH6EVS39 | | | SE0003366871 | SAS SS EQUITY | SAS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001342_CT_FIRB | 529900BZYSUQLQSPNR07 | | 5560840976 | SE0000308280 | SCVB SS EQUITY | Scania CV AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001343_CT_FIRB | 635400TTYKE8EIWDS617 | | | | SECUB SS Equity | Securitas AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001344_CT_FIRB | 5493004WOSC31U83UG49 | | 5561063834 | | SKAB SS EQUITY | Skanska Financial Services | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001345_CT_FIRB | 549300MA1BZYJU87BW55 | | 5560339086 | SE0000113250 | SKAB SS EQUITY | Skanska Sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001346_CT_FIRB | 549300X6MQ0GG8BRY481 | | | | | SKF sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001347_CT_FIRB | 5493002FIVSWBLEV7P15 | | | | | SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001348_CT_FIRB | 529900329VS14ZIML164 | | 5560163429 | SE0000171100 | SSABA SS EQUITY | SSAB AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001349_CT_FIRB | 529900J0C48FH28HNQ19 | | 5563137933 | SE0000120669 | SSABA SS EQUITY | SSAB Emea AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001350_CT_FIRB | 213800CWLTI7WZCC2R35 | | 5560010802 | | 1081Z SS EQUITY | Stena AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001351_CT_FIRB | 5299005HSK597UX55629 | | | | | SVEASKOG FÖRVALTNINGS AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001352_CT_FIRB | 549300FW5JDRV1IJ0M67 | | | | SCAB SS Equity | Svenska Cellulosa AB [SCA] | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001353_CT_FIRB | 529900ZERGNJBEQEX179 | | 55679708180004 | | | SWEDAVIA AB SWEDAVIA EKONOMI | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001354_CT_FIRB | 5493005DU3003SGUC166 | | | | | SWEDISH HOSPITAL PARTNERS AB, | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001355_CT_FIRB | 529900YVXCGNWAUYZG78 | | | SE0000310336 | SWMA SS EQUITY | Swedish Match AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001356_CT_FIRB | 213800EKD193RVI9HL76 | | 5564108917 | SE0000314304 | TEL2B SS EQUITY | Tele2 AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001357_CT_FIRB | 549300W9JLPW15XIFM52 | | 556016-0680 | XS0435008726 | ERICB SS Equity | Telefonaktiebolaget LM Ericsson | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001358_CT_FIRB | 213800FSR9RNDUOTXO25 | | | | TLSN SS Equity | TeliaSonera AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001359_CT_FIRB | 5493006LU5JO4P7HQ305 | | | | | THULE HOLDING AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001360_CT_FIRB | 213800XY16PAWG2PAD14 | | | | TRELB SS Equity | Trelleborg AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001361_CT_FIRB | 5493007LNZSEWN5KTV42 | | | SE0005769270 | SE0005769270 Corp | Vasakronan | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001362_CT_FIRB | 549300T5RZ1HA5HZ3109 | | | | VATT SS Equity | Vattenfall AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001363_CT_FIRB | 549300HGV012CNC8JD22 | | | SE0000115420 | VOLVB SS EQUITY | Volvo AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001364_CT_FIRB | 54930083GODGBHODQ153 | | 189744 | | | Global A&T Electronics Ltd. | SG | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001365_CT_FIRB | 33D7DTWH8BNIUWE0IF81 | | | | OLAM SP Equity | Olam International Ltd | SG | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001366_CT_FIRB | | | | | 7536988Z SK EQUITY | Volkswagen Slovakia A.S. | SK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001367_CT_FIRB | 549300QOGMPTKB6W7G56 | | 1.07544E+11 | USY71548BY95 | PTT TB Equity | PTT Public Company Limited | TH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001368_CT_FIRB | 8RS0AKOLN987042F2V04 | | | | NXWA GF Equity | 21st Century Fox America, Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001369_CT_FIRB | LUZQVYP4VS22CLWDAR65 | | | US88579YAF88 | MMM SE Equity | 3M Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001370_CT_FIRB | HQD377W2YR662HK5JX27 | | IL08142220 | | ABT US Equity | Abbott Laboratories | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001371_CT_FIRB | FR5LCKFTG8054YNNRU85 | | DE5126809 | | 4AB GF Equity | AbbVie Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001372_CT_FIRB | 549300T0GJTEK811VI53 | | | | WPI US EQUITY | Actavis, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001373_CT_FIRB | 549300QKBENKLBXQ8968 | | PA724325 | | AET US Equity | Aetna Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001374_CT_FIRB | LYOM0B2GCF1JWXK5ZG04 | | | | AGCO UN Equity | AGCO Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001375_CT_FIRB | QUIX8Y7A2WP0XRMW7G29 | | | | A UN Equity | Agilent Technologies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001376_CT_FIRB | 9PO87UV78U1JHLR68X04 | | | | 8685 JT Equity | AIG Financial Products Corp. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001377_CT_FIRB | 7QEON6Y1RL5XR3R1W237 | | | | APD US Equity | Air Products & Chemicals Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001378_CT_FIRB | ABPN11VOHLHX6QR7XQ48 | | | | AA US Equity | Alcoa Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001379_CT_FIRB | XSGZFLO9YTNO9VCQV219 | | | | MO US Equity | Altria Group Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001380_CT_FIRB | ZXTILKJKG63JELOEG630 | | DE2620453 | | AMZN US Equity | Amazon.com, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001381_CT_FIRB | IWUQB36BXD6OWD6X4T14 | | DE0332421 | | AAL UW Equity | American Airlines, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001382_CT_FIRB | B6Q2VFHD1797Q7NZ3E43 | | CAC0951492 | | 7267 JT Equity | American Honda Finance Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001383_CT_FIRB | 5493006ORUSIL88JOE18 | | | | AMT US Equity | American Tower Corp [ex-American Tower System] | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001384_CT_FIRB | 549300D3L3G0R4U4VT04 | | | | APH US Equity | Amphenol Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001385_CT_FIRB | B78FQ7XBQFLP4AYJ6F79 | | | | APC US Equity | Anadarko Petroleum Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001386_CT_FIRB | 72ZZ1XRHOOU9P9X16K08 | | | | APA US Equity | Apache Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001387_CT_FIRB | HWUPKR0MPOU8FGXBT394 | | CAC0806592 | | AAPL US Equity | Apple Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001388_CT_FIRB | 42YMHYH0XMHJEXDUB065 | | | | | ARAMARK Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001389_CT_FIRB | W47HVZ7Q6FXL86RELH91 | | DE0717711 | | ACI US Equity | Arch Coal, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001390_CT_FIRB | 549300LO13MQ9HYSTR83 | | DE0152524 | | ADM US Equity | Archer-Daniels-Midland Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001391_CT_FIRB | 0C0SZC7H22UWI2NA3R46 | | | | ARRS UW Equity | Arris Group, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001392_CT_FIRB | 549300YNNLBXT8N8R512 | | NYCARREUS | | ARW US Equity | Arrow Electronics, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001393_CT_FIRB | 6O4MRU8C1MS0K34UQF79 | | KY0580261 | | ASH US Equity | Ashland Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001394_CT_FIRB | 549300Z40J86GGSTL398 | | DE2018584 | | T* MM Equity | AT&T Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001395_CT_FIRB | QVLWEGTD2S8GJMO8D383 | | | | ATO US Equity | Atmos Energy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001396_CT_FIRB | HGBOLILQXWER4SAL2I23 | | | | ADP US Equity | Automatic Data Processing | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001397_CT_FIRB | GA3JGKJ41LJKXDN23E90 | | | | | Autozone Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001398_CT_FIRB | XN8R4HH1TVC1XOCL5P21 | | | | CAR US EQUITY | Avis Budget Car Rental LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001399_CT_FIRB | XJI53DCPL7QABOWK4Z75 | | NYCAVNTUS | | AVT US Equity | Avnet, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001400_CT_FIRB | 5493007RY69UEB1F1B45 | | | | AVP US Equity | Avon Products, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001401_CT_FIRB | MF62XBVMNYTYMC18DL76 | | DE2416636 | | BA/ LN Equity | BAE Systems Holdings Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001402_CT_FIRB | | | | | BHI US EQUITY | Baker Hughes Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001403_CT_FIRB | EWRDABCN7XBHM37LIA98 | | DE2072335 | | | Beam Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001404_CT_FIRB | HL5XPTVRV0O8TUN5LL90 | | MN1K-1056 | | BBY US Equity | Best Buy Co., Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001405_CT_FIRB | KK5MZM9DIXLXZL9DZL15 | | DE2322568 | | BMW HB Equity | BMW US Capital, LLC | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001406_CT_FIRB | 549300DSFX2IE88NSX47 | | | | BWA US Equity | BorgWarner Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001407_CT_FIRB | Y6ZDD9FP4P8JSSJMW954 | | DE0874815 | | BSX UN Equity | Boston Scientific Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001408_CT_FIRB | 549300GMUCJ08527GQ81 | | IN182869-107 | | BP/ LN Equity | BP Corporation North America Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001409_CT_FIRB | 549300YYMNSW7KWZH127 | | | | BP/ LN Equity | BP Products North America Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001410_CT_FIRB | HLYYNH7UQUORYSJQCN42 | | | | BMY US EQUITY | Bristol Myers Squibb Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001411_CT_FIRB | 5493007M0RIN8HY3MM77 | | | | BG US Equity | Bunge Limited | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001412_CT_FIRB | Y7ET3D9SDOFUZ515FE28 | | DE0799956 | | CA US Equity | CA, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001413_CT_FIRB | 43R4VPJBXTU2O15HEF41 | | | | | Calpine Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001414_CT_FIRB | 5493007JDSMX8Z5Z1902 | | | | CPB US Equity | Campbell Soup Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001415_CT_FIRB | CCU46N3GJMF4OK4N7U60 | | OH535613 | | CAH US Equity | Cardinal Health, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001416_CT_FIRB | QXZYQNMR4JZ5RIRN4T31 | | | | 3091Z US Equity | Cargill Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001417_CT_FIRB | EDBQKYOPJUCJKLOJDE72 | | DE0921323 | | CAT SE Equity | Caterpillar Financial Services Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001418_CT_FIRB | WRJR7GS4GTRECRRTVX92 | | | | CAT US EQUITY | Caterpillar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001419_CT_FIRB | 5KYC8KF17ROCY24M3H09 | | DE2106821 | | C5S GM Equity | CBS Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001420_CT_FIRB | CD30XVRLT4QO00B1C706 | | DE3780476 | | CE UN Equity | Celanese US Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001421_CT_FIRB | 4SIHMF0MOSTTL8CD0X64 | | | | CELG US Equity | Celgene Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001422_CT_FIRB | 21TPXMRRHFKOBHDC8J74 | | | | | CenterPoint Energy Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001423_CT_FIRB | 8E6NF1YAL0WT6CWXXV93 | | | | CSCO US EQUITY | Cisco Systems Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001424_CT_FIRB | 549300IA9XFBAGNIBW29 | | | | | CMS Energy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001425_CT_FIRB | B0QU0GIVGFFMCOP5RJ72 | | DE4789658 | | CKK GB Equity | Coca-Cola Enterprises, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001426_CT_FIRB | 2V9V7M0RUQG9M2J4IC47 | | | | | Colfax Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001427_CT_FIRB | YMEGZFW4SBUSS5BQXF88 | | DE0156313 | | CL US Equity | Colgate-Palmolive Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001428_CT_FIRB | 51M0QTTNCGUN7KFCFZ59 | | PA3039985 | | CTP GB Equity | Comcast Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001429_CT_FIRB | 549300OQS2LO07ZJ7N73 | | DE0406521 | | CMC US Equity | Commercial Metals Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001430_CT_FIRB | 6113F6JQLWIUGTBN1L36 | | | | CSC US equity | Computer Sciences Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001431_CT_FIRB | 54930035UDEIH090K650 | | DE0818944 | | CAG US Equity | ConAgra Foods, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001432_CT_FIRB | SYHS7HRDXLL4I0IQ8776 | | | | CXO US EQUITY | Concho Resources Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001433_CT_FIRB | 6VJJ5GQWIRDQ06DUXG89 | | DE0064324 | | COP US Equity | ConocoPhillips Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001434_CT_FIRB | 549300JK3KH8PWM3B226 | | DE2277631 | | CNX UN Equity | CONSOL Energy Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001435_CT_FIRB | 29DX7H14B9S6O3FD6V18 | | | | CTO GM Equity | Costco Wholesale Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001436_CT_FIRB | 549300BO9IWPF3S48F93 | | | | COTY US EQUITY | Coty Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001437_CT_FIRB | TVRMNZKRGA8LPW6XPG60 | | | | | Cox Enterprises Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001438_CT_FIRB | RPPGGRL1J75WGF2DFO04 | | PA3337938 | | CCK US Equity | Crown Americas LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001439_CT_FIRB | ZUNI8PYC725B6H8JU438 | | IN194062-043 | | CMI UN Equity | Cummins Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001440_CT_FIRB | S4BKK9OTCEWQ3YHPFM11 | | | | DHR US EQUITY | Danaher Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001441_CT_FIRB | PWFTNG3EI0Y73OXWDH08 | | | | DE US EQUITY | Deere & Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001442_CT_FIRB | 3E70L4WYANTIWWIPHC81 | | | | DELL US EQUITY | Dell Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001443_CT_FIRB | Q2CCMS6R0AS67HJMBN42 | | | | DAL US EQUITY | Delta Air Lines Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001444_CT_FIRB | 54930042348RKR3ZPN35 | | DE2155705 | | DVN US Equity | Devon Energy Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001445_CT_FIRB | F14FQJ2EEHW5VPYUHL14 | | | | DO US Equity | Diamond Offshore Drilling, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001446_CT_FIRB | 549300Z1UGYT5725XB67 | | DE3535468 | | DTV TQ Equity | DIRECTV Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001447_CT_FIRB | ILUL7B6Z54MRYCF6H308 | | | | D US EQUITY | Dominion Resources Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001448_CT_FIRB | 549300FMC2ALGA7N9E80 | | DE0412823 | | DOV UN Equity | Dover Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001449_CT_FIRB | ZQUIP1CSZO8LXRBSOU78 | | | | DOW US EQUITY | Dow Chemical Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001450_CT_FIRB | 549300IX8SD6XXD71I78 | | | | DTE US EQUITY | DTE Energy Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001451_CT_FIRB | FDPVHDGJ1IQZFK9KH630 | | DE2345566 | | EMN UN Equity | Eastman Chemical Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001452_CT_FIRB | 0NZWDMRCE180888QQE14 | | | | ETN US EQUITY | Eaton Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001453_CT_FIRB | OML71K8X303XQONU6T67 | | DE2871352 | | EBAY US Equity | eBay Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001454_CT_FIRB | FRDRIPF3EKNDJ2CQJL29 | | | | LLY US EQUITY | Eli Lilly & Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001455_CT_FIRB | FGLT0EWZSUIRRITFOA30 | | | | EMR UN Equity | Emerson Electric Co. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001456_CT_FIRB | GHFPUH0OZ5JLGJXWCO16 | | | | ESV UN Equity | ENSCO International Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001457_CT_FIRB | 4XM3TW50JULSLG8BNC79 | | | | ETR US EQUITY | Entergy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001458_CT_FIRB | 549300EVUN2BTLJ3GT74 | | DE2911438 | | EQIX US Equity | Equinix, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001459_CT_FIRB | 549300RO2XES74KQGG63 | | | | XLS US EQUITY | Exelis Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001460_CT_FIRB | 3SOUA6IRML7435B56G12 | | | | EXC US EQUITY | Exelon Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001461_CT_FIRB | CI7MUJI4USF3V0NJ1H64 | | WA601975803 | | EXPE UW Equity | Expedia, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001462_CT_FIRB | J3WHBG0MTS7O8ZVMDC91 | | NJ3793794100 | | XOM US Equity | Exxon Mobil Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001463_CT_FIRB | 549300E707U7WNPZN687 | | | | FDX US EQUITY | FedEx Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001464_CT_FIRB | 6WQI0GK1PRFVBA061U48 | | GA0110597 | | FIS UN Equity | Fidelity National Information Services, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001465_CT_FIRB | 549300NPYMLM4NHTOF27 | | | | | First Solar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001466_CT_FIRB | 549300SVYJS666PQJH88 | | OH953140 | | FE US Equity | FirstEnergy Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001467_CT_FIRB | 6Y0GK87T6V7NJKZJVM41 | | NYCDRRCUS | | FLS US Equity | Flowserve Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001468_CT_FIRB | CQ7WZ4NOFWT7FAE6Q943 | | | | FLR US EQUITY | Fluor Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001469_CT_FIRB | CKDHZ2X64EEBQCSP7013 | | | | FMC US Equity | FMC Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001470_CT_FIRB | EMQFUEY7DV1MVNKAUT87 | | DE3315658 | | FTI US Equity | FMC Technologies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001471_CT_FIRB | 20S05OYHG0MQM4VUIC57 | | | | F US EQUITY | Ford Motor Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001472_CT_FIRB | 2MNR4Q42DBL85U7RD221 | | | | | Forest Oil Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001473_CT_FIRB | A0WMBJD47C49E2JJOM88 | | DE4594648 | | FRE GY Equity | Fresenius US Finance I, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001474_CT_FIRB | 549300HNRIXILI56M704 | | | | 0196414D US EQUITY | Gavilon LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001475_CT_FIRB | 9C1X8XOOTYY2FNYTVH06 | | | | GD US EQUITY | General Dynamics Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001476_CT_FIRB | 3C7474T6CDKPR9K6YT90 | | NYCGECYUS | | GNE FP Equity | General Electric Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001477_CT_FIRB | 2TGYMUGI08PO8X8L6150 | | | | GIS US Equity | General Mills, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001478_CT_FIRB | 549300PDWRZX0BR28B12 | | DE4717789 | | GM UN Equity | General Motors Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001479_CT_FIRB | L2EVHWFHVAQK72TMH265 | | DE4275413 | | | Georgia-Pacific LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001480_CT_FIRB | 5493002BI0S2ZQUY3437 | | | | GT US EQUITY | Goodyear Tire & Rubber Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001481_CT_FIRB | 7ZW8QJWVPR4P1J1KQY45 | | | | GOOG US EQUITY | Google Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001482_CT_FIRB | ENYF8GB5SMQZ25S06U51 | | DE2681775 | | HAL UN Equity | Halliburton Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001483_CT_FIRB | KAO98FK89NPNNPQGUZ43 | | DE0497602 | | HSC US Equity | Harsco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001484_CT_FIRB | 549300NUB6D2R1ITYR45 | | | | HAS US Equity | Hasbro, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001485_CT_FIRB | 549300PD0C69OJ0NLB27 | | | | 766481Z US EQUITY | Hertz Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001486_CT_FIRB | UASVRYNXNK17ULIGK870 | | DE0097017 | | AHC GB Equity | Hess Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001487_CT_FIRB | WHKXQACZ14C5XRO8LW03 | | | | HPQ US EQUITY | Hewlett-Packard Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001488_CT_FIRB | 5493003STKEZ2S0RNU91 | | | | HNZ US EQUITY | HJ Heinz Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001489_CT_FIRB | ISRPG12PN4EIEOEMW547 | | DE2061772 | | HON UN Equity | Honeywell International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001490_CT_FIRB | KNX4USFCNGPY45LOCE31 | | | | 4335 HK Equity | Intel Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001491_CT_FIRB | VGRQXHF3J8VDLUA7XE92 | | | | IBM US EQUITY | International Business Machines (IBM Corp) | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001492_CT_FIRB | F9HV8ZL85LRIQ6D60098 | | NVC7491-1980 | | IGT UN Equity | International Game Technology | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001493_CT_FIRB | 824LMFJDH41EY779Q875 | | | | IP US EQUITY | International Paper Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001494_CT_FIRB | 5493008IUOJ5VWTRC333 | | | | | Interpublic Group of Cos | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001495_CT_FIRB | 24F6LSZD18II6ICG6S41 | | | | | Itron Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001496_CT_FIRB | YB2O5TUONPB3W1X7WJ88 | | | | ITT US EQUITY | ITT Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001497_CT_FIRB | KD833U13JEIGETBW2749 | | | | JAH US EQUITY | Jarden Corp (fka Alltrista Corp) | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001498_CT_FIRB | 549300XR6O4ACB0KLV08 | | | | | JFB Firth Rixson, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001499_CT_FIRB | E0KSF7PFQ210NWI8Z391 | | | | DE UN Equity | John Deere Capital Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001500_CT_FIRB | 549300G0CFPGEF6X2043 | | NJ5106301000 | | JNJ GQ Equity | Johnson & Johnson | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001501_CT_FIRB | 3LB2NG8VUULSCV2NO430 | | | | JCI US EQUITY | Johnson Controls Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001502_CT_FIRB | LONOZNOJYIBXOHXWDB86 | | | | K US EQUITY | Kellogg Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001503_CT_FIRB | AGX0G2MXE54NFNNICD28 | | | | KU1 US EQUITY | Kentucky Utilities Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001504_CT_FIRB | MP3J6QPYPGN75NVW2S34 | | | | KMB UN Equity | Kimberly-Clark Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001505_CT_FIRB | 549300PDHUGWPWGOT525 | | DE2301470 | | | Kinder Morgan Energy Partners, L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001506_CT_FIRB | 5493005158BXZWGOX572 | | | | 3097Z US EQUITY | Koch Industries Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001507_CT_FIRB | 549300JF6LPRTRJ0H150 | | | | KSS UN Equity | Kohl's Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001508_CT_FIRB | V1BYR0MM295ZPWYYS367 | | | | KRFT US EQUITY | Kraft Foods Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001509_CT_FIRB | GR3KVMWVCR54YWQNXU90 | | DE0933796 | | LTD GF Equity | L Brands, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001510_CT_FIRB | | | | | LINE US EQUITY | Linn Energy LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001511_CT_FIRB | 5493007B9BM9ZXJINO78 | | DE4009151 | | LYV UN Equity | Live Nation Entertainment, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001512_CT_FIRB | DPRBOZP0K5RM2YE8UU08 | | | | LMT US EQUITY | Lockheed Martin Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001513_CT_FIRB | WAFCR4OKGSC504WU3E95 | | NC0087443 | | LOW UN Equity | Lowe's Companies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001514_CT_FIRB | 2RTSLGQ89VMY18RHX631 | | | | | Manitowoc Co Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001515_CT_FIRB | 1FRVQX2CRLGC1XLP5727 | | DE3395371 | | MRO US Equity | Marathon Oil Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001516_CT_FIRB | 3BNYRYQHD39K4LCKQF12 | | DE4750998 | | MPC UN Equity | Marathon Petroleum Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001517_CT_FIRB | 225YDZ14ZO8E1TXUSU86 | | DE2798413 | | MAR US Equity | Marriott International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001518_CT_FIRB | 54930073HKEO6GZBSS03 | | | | 4614Z US EQUITY | Mars Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001519_CT_FIRB | 549300XMP3KDCKJXIU47 | | DE0706226 | | MMC UN Equity | Marsh & McLennan Companies, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001520_CT_FIRB | 5GCSNMQXHEYA1JO8QN11 | | DE0585027 | | MAS US Equity | Masco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001521_CT_FIRB | AR5L2ODV9HN37376R084 | | DE3390142 | | MA US Equity | MasterCard Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001522_CT_FIRB | 549300VELLG24KHTJ564 | | DE0673809 | | MAT US Equity | Mattel, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001523_CT_FIRB | UE2136O97NLB5BYP9H04 | | | | MCD US EQUITY | McDonald's Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001524_CT_FIRB | 549300WZWOM80UCFSF54 | | DE2417015 | | MCK US Equity | McKesson Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001525_CT_FIRB | 4DL8C98Z5G5IXZLH3578 | | | | MWV US Equity | MeadWestvaco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001526_CT_FIRB | D56MRZY2INAN94ZONZ37 | | | | MDT US EQUITY | Medtronic Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001527_CT_FIRB | 4YV9Y5M8S0BRK1RP0397 | | | | MRK US EQUITY | Merck & Co Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001528_CT_FIRB | INR2EJN1ERAN0W5ZP974 | | WA600413485 | | MSF NA Equity | Microsoft Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001529_CT_FIRB | 54930073LBBH6ZCBE225 | | | | TAP US EQUITY | Molson Coors Brewing Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001530_CT_FIRB | 549300DV9GIB88LZ5P30 | | VA05501796 | | KTF GF Equity | Mondelez International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001531_CT_FIRB | NONUZEX43GHIPSVDD938 | | DE3174788 | | MON US Equity | Monsanto Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001532_CT_FIRB | 6S552MUG6KGJVEBSEC55 | | DE0789650 | | MTLA GF Equity | Motorola Solutions, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001533_CT_FIRB | MOM4570XTJ5YYX7JKH83 | | DE2977161 | | NG/ LN Equity | National Grid USA | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001534_CT_FIRB | 549300VSP3RIX7FGDZ51 | | | | NEM US EQUITY | Newmont Mining Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001535_CT_FIRB | UMI46YPGBLUE4VGNNT48 | | | | NEE UN Equity | NextEra Energy Capital Holdings, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001536_CT_FIRB | 549300Z2ZSKKGUE3J147 | | | | NKE US EQUITY | Nike Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001537_CT_FIRB | ZHUWIE4VK4MIYES0UG62 | | IN2000033100151 | | NI UN Equity | NiSource Finance Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001538_CT_FIRB | 7D6DIU2QXTUJRFNNJA49 | | CAC1059173 | | 7201 JT Equity | Nissan Motor Acceptance Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001539_CT_FIRB | 02VFQXG2D1LR5ZH3K186 | | | | NBL UN Equity | Noble Energy, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001540_CT_FIRB | 549300S3IZB5P35KNV16 | | WA178071138 | | JWN US Equity | Nordstrom, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001541_CT_FIRB | RIMU48P07456QXSO0R61 | | | | NOC US EQUITY | Northrop Grumman Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001542_CT_FIRB | 6B6FQLPMMKB14LX6NY57 | | | | | Novelis Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001543_CT_FIRB | 549300GGJCRSI2TIEJ46 | | | | NUE UN Equity | Nucor Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001544_CT_FIRB | IM7X0T3ECJW4C1T7ON55 | | | | OXY US EQUITY | Occidental Petroleum | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001545_CT_FIRB | 52990006VBKYFQMQJX90 | | KvK 34311273 0000 | | OILT UD EQUITY | Oiltanking Finance B.V. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001546_CT_FIRB | HKUPACFHSSASQK8HLS17 | | | | OMC US EQUITY | Omnicom Group | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001547_CT_FIRB | 1Z4GXXU7ZHVWFCD8TV52 | | DE2457805 | | ORCL* MM Equity | Oracle Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001548_CT_FIRB | 549300TOPQ8NG4HGVK16 | | | | | Owens Corning | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001549_CT_FIRB | PH3S12DWZBHHQKVYZ297 | | WA177005077 | | PCAR US Equity | PACCAR Financial Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001550_CT_FIRB | KDTEY8BWE486IKZ3CC07 | | | | PCAR US EQUITY | Paccar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001551_CT_FIRB | SGY07Y7FNYBNLM6Z1M11 | | OR085297-86 | | BRK/A US Equity | PacifiCorp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001552_CT_FIRB | 5493002CONDB4N2HKI23 | | | | PH US EQUITY | Parker Hannifin Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001553_CT_FIRB | EJCO258LNNVSKAR2JX59 | | DE2864939 | | BTU US Equity | Peabody Energy Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001554_CT_FIRB | FJSUNZKFNQ5YPJ5OT455 | | NC0198463 | | PEP SE Equity | PepsiCo, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001555_CT_FIRB | 765LHXWGK1KXCLTFYQ30 | | | | PFE US EQUITY | Pfizer Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001556_CT_FIRB | 8YQ2GSDWYZXO2EDN3511 | | | | | PG&E Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001557_CT_FIRB | HL3H1H2BGXWVG3BSWR90 | | VA0670281-5 | | PMI SE Equity | Philip Morris International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001558_CT_FIRB | TWSEY0NEDUDCKS27AH81 | | | | | Pinnacle West Capital Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001559_CT_FIRB | 549300N2O26NW4ST6W55 | | DE0101728 | | PBI US Equity | Pitney Bowes Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001560_CT_FIRB | 5MRSWZYSSE4064ED3F25 | | | | | Plains Exploration & Production Co LP | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001561_CT_FIRB | 549300BKPEP01R3V6C59 | | PA284424 | | PPG UN Equity | PPG Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001562_CT_FIRB | ZU69GUVJQGZ6Z1UOOO79 | | | | PX US EQUITY | Praxair Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001563_CT_FIRB | 6S3X7J22E861RNTJSA74 | | | | 3252Z US EQUITY | President & Fellows of Harvard College | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001564_CT_FIRB | 2572IBTT8CCZW6AU4141 | | | | PG US EQUITY | Procter & Gamble Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001565_CT_FIRB | 5PRBRS5FEH7NREC8OR45 | | NJ0100802453 | | PRU US Equity | Prudential Financial, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001566_CT_FIRB | PUSS41EMO3E6XXNV3U28 | | | | PEG US EQUITY | Public Service Enterprise Group Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001567_CT_FIRB | 123WALMHY1GZXG2YDL90 | | | | PVH UN Equity | PVH Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001568_CT_FIRB | 8MCWUBXQ0WE04KMXBX50 | | DE2249088 | | DGX UN Equity | Quest Diagnostics Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001569_CT_FIRB | HO1QNWM0IXBZ0QSMMO20 | | | | RL UN Equity | Ralph Lauren Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001570_CT_FIRB | YR6K3WJN0KKLUPZSNL57 | | DE0472015 | | RTN US Equity | Raytheon Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001571_CT_FIRB | NKNQHM6BLECKVOQP7O46 | | | | RSG US EQUITY | Republic Services Group | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001572_CT_FIRB | PQQ60KVT5SJX0ETQT497 | | | | RKT US Equity | Rock-Tenn Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001573_CT_FIRB | VH3R4HHBHH12O0EXZJ88 | | | | ROK US Equity | Rockwell Automation, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001574_CT_FIRB | 549300LJXD867XMVE759 | | | | ROP UN Equity | Roper Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001575_CT_FIRB | K2NEH8QNVW44JIWK7Z55 | | C-38863 | | RCL NO Equity | Royal Caribbean Cruises Ltd. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001576_CT_FIRB | 549300TJCKW4BRXPJ474 | | | | RPM US Equity | RPM International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001577_CT_FIRB | 549300VXRTBPBK07QT94 | | | | 0398293Z US EQUITY | Ruby Pipeline LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001578_CT_FIRB | ZXJ6Y2OSPZXIVGRILD15 | | FL590739250 | | R US Equity | Ryder System, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001579_CT_FIRB | 549300NKZ6VCN5P3K723 | | DE2096948 | | SWY US Equity | Safeway Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001580_CT_FIRB | RLTHESQ0RNFQJWPBJN60 | | DE2258732 | | SGMS UW Equity | Scientific Games International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001581_CT_FIRB | Q0M0CZB4YN6JZ65WXI09 | | | | SEE US EQUITY | Sealed Air Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001582_CT_FIRB | PBBKGKLRK5S5C0Y4T545 | | CAC1991515 | | SRE US Equity | Sempra Energy | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001583_CT_FIRB | KAF673KJXD92C8KSLU49 | | | | SLGN US EQUITY | Silgan Holdings Inc [fka Silgan Corp] | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001584_CT_FIRB | MR92GTD0MJTTTTQDVG45 | | DE2360269 | | | Simon Property Group, L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001585_CT_FIRB | HHWAT5TDOYZMM26KKQ73 | | | | SNA US Equity | Snap-on Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001586_CT_FIRB | 549300FC3G3YU2FBZD92 | | | | | Southern Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001587_CT_FIRB | EFWMP121W54QV9MGOP87 | | DE4116263 | | SWN US Equity | Southwestern Energy Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001588_CT_FIRB | P761FC10CPOG24I8JE10 | | | | SPW US Equity | SPX Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001589_CT_FIRB | 549300DJ09SMTO561131 | | | | SWK US Equity | Stanley Black & Decker, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001590_CT_FIRB | XQM2JINI1UL7642TU573 | | | | SPLS US Equity | Staples, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001591_CT_FIRB | 5493002F0SC4JTBU5137 | | MI148492 | | SYK US Equity | Stryker Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001592_CT_FIRB | 549300TXO070764WUH65 | | | | SPWR US EQUITY | Sunpower Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001593_CT_FIRB | YF6ZV0M6AU4FY94MK914 | | | | SYMC US Equity | Symantec Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001594_CT_FIRB | 5RGWIFLMGH3YS7KW1652 | | | | SYY US Equity | Sysco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001595_CT_FIRB | 8WDDFXB5T1Z6J0XC1L66 | | | | TGT US Equity | Target Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001596_CT_FIRB | 6HL0C5LCIE4TN8UZHL06 | | DE2980513 | | TRP UN Equity | TC PipeLines, LP | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001597_CT_FIRB | UUL85LWXB4NGSWWXIQ25 | | | | TFX US Equity | Teleflex Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001598_CT_FIRB | YAWJZJYEQ7M1SYMOS462 | | DE2106001 | | TEX UN Equity | Terex Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001599_CT_FIRB | CMTK1YBYNLPLIS3QLI53 | | | | TSO US EQUITY | Tesoro Petroleum | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001600_CT_FIRB | 549300VFZ8XJ9NUPU221 | | | | | The Estee Lauder Companies | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001601_CT_FIRB | HCHV7422L5HDJZCRFL38 | | DE0558016 | | TMO US Equity | Thermo Fisher Scientific Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001602_CT_FIRB | KNG3XRAA0RHN9H62OK76 | | | | TWX US EQUITY | Time Warner Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001603_CT_FIRB | B0I35MLPFXZSE70ASS73 | | | | TKR US EQUITY | Timken Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001604_CT_FIRB | 549300V2JRLO5DIFGE82 | | DE3058821 | | DTE GF Equity | T-Mobile USA, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001605_CT_FIRB | R1JB4KXN77XFCXOQKV49 | | DE7324254 | | TRN US Equity | Trinity Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001606_CT_FIRB | 3NWOXIHJSQCX0SM5Z749 | | DE3589359 | | TRW US Equity | TRW Automotive Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001607_CT_FIRB | G8NWFN4YP7CR6FOP4886 | | | | | Tupperware Brands Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001608_CT_FIRB | WD6L6041MNRW1JE49D58 | | | | TSN US Equity | Tyson Foods, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001609_CT_FIRB | MYF1DAS6G5WY7PRWCU78 | | DE0945814 | | ULVR LN Equity | Unilever Capital Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001610_CT_FIRB | K1OQBWM7XEOO08LDNP29 | | DE0890080 | | UAL UN Equity | United Airlines, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001611_CT_FIRB | D01LMJZU09ULLNCY6Z23 | | | | UPS US EQUITY | United Parcel Service Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001612_CT_FIRB | JNLUVFYJT1OZSIQ24U47 | | | | X UN Equity | United States Steel Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001613_CT_FIRB | I07WOS4YJ0N7YRFE7309 | | | | UTX US EQUITY | United Technologies Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001614_CT_FIRB | 549300VSXHFQVR770L55 | | DE4426189 | | | Univar Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001615_CT_FIRB | 549300BZXZ66F6DTIF20 | | VA0016487-1 | | UVV US Equity | Universal Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001617_CT_FIRB | KOO0397YRO83WY5MGD97 | | | | VRX CT Equity | Valeant Pharmaceuticals International | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001618_CT_FIRB | 549300XTO5VR8SKV1V74 | | | | VLO US EQUITY | Valero Energy Corp | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001619_CT_FIRB | 2S72QS2UO2OESLG6Y829 | | | | VZ US EQUITY | Verizon Communications Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001620_CT_FIRB | CWAJJ9DJ5Z7P057HV541 | | | | VFC US EQUITY | VF Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001621_CT_FIRB | X0ST5BPF0CZG9FE5OV61 | | | | VIA US EQUITY | Viacom Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001623_CT_FIRB | CQKUMNNZVDJLRYV2PT43 | | | | | Virginia Electric & Power Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001624_CT_FIRB | 549300JZ4OKEHW3DPJ59 | | | | V US Equity | Visa Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001625_CT_FIRB | 549300BMOJ05INE4YK86 | | DE2669712 | | | Vornado Realty L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001626_CT_FIRB | 549300UUPJ2NXDB68M19 | | DE0911551 | | | VW Credit, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001627_CT_FIRB | Y87794H0US1R65VBXU25 | | | | WMT US EQUITY | Wal-Mart Stores Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001628_CT_FIRB | 7260JQNI6SCF9FIV2392 | | | | DIS US EQUITY | Walt Disney Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001629_CT_FIRB | IQN3XTJNANI73KWRED03 | | | | | Walter Energy Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001630_CT_FIRB | 549300YX8JIID70NFS41 | | | | WM US EQUITY | Waste Management | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001631_CT_FIRB | 3CYEJKBUJZO3UW777J80 | | DE3797582 | | | WEA Finance LLC | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001632_CT_FIRB | WHENKOULSSK7WUM60H03 | | | | WHR US EQUITY | Whirlpool Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001633_CT_FIRB | D3W7PCXCBRQLL17DZ313 | | | | | World Fuel Services Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001634_CT_FIRB | T4VNTWMFQ7JQB65L7T35 | | DE3664441 | | WYN UN Equity | Wyndham Worldwide Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001635_CT_FIRB | LGJNMI9GH8XIDG5RCM61 | | MN37-AA | | XEL US Equity | Xcel Energy Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001636_CT_FIRB | 4KF48RN45X1OO8UBLY20 | | | | XRX UN Equity | Xerox Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001637_CT_FIRB | 6EY4K7ZMF9UX1CU6KC79 | | | | XIX GF Equity | Xilinx, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001638_CT_FIRB | 549300DF5MV96DRYLQ48 | | | | XYL US EQUITY | Xylem Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001639_CT_FIRB | 2P2YLDVPES3BXQ1FRB91 | | DE3343799 | | ZMH US Equity | Zimmer Holdings, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001640_CT_FIRB | 549300HD9Q1LOC9KLJ48 | | | | ZTS UN Equity | Zoetis Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001641_CT_FIRB | 5493007CO5W5OBFG7L21 | | | | | RETAIL ESTATES NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001642_CT_FIRB | 549300QSUNKAEBMYIR16 | | | | | RAVAGO S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001643_CT_FIRB | 549300O3SGMD4K45DN61 | | | BE 0404621642 | | ALCATEL-LUCENT BELL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001644_CT_FIRB | 54930031IF9XW7PCY637 | | | BE 0403992231 | | Atlas Copco Airpower | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001645_CT_FIRB | 549300PR82EONF1NKE18 | | | BE 0473566965 | | BELFIMA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001646_CT_FIRB | 549300UOBXCS79E82606 | | | BE 0404535431 | | Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001647_CT_FIRB | 549300VSM2RG55U2QU15 | | | BE 0400853488 | | BRUSSELS AIRLINES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001648_CT_FIRB | 5493007ZLRNTTT9B6384 | | | | | Carrefour Finance SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001649_CT_FIRB | 529900P0HVIO92I8AU52 | | | BE 0422362447 | | COCKERILL MAINTENANCE & INGENIERIE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001650_CT_FIRB | 549300VWVXR1GOHG0E16 | | | BE 0425702910 | | COFELY FABRICOM sa | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001651_CT_FIRB | 5493003N7PPOYDZI1G90 | | | BE 0400464795 | | COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001652_CT_FIRB | 5299009GDDJ20VCTA286 | | | BE 0404411707 | | CONTINENTAL BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001653_CT_FIRB | 549300NF0J86QSGBSV95 | | | BE 0413572663 | | DELDO AUTOBANDEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001654_CT_FIRB | 549300KT827RUL680A73 | | | BE0428741087 | | D'IETEREN Treasury | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001655_CT_FIRB | 5493000G720YN71E2S86 | | | BE 0435305514 | | DREDGING INTERNATIONAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001656_CT_FIRB | 529900YOYR5FW12UBJ80 | | | BE 0471811661 | | EDF Luminus | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001657_CT_FIRB | 549300F203XBWYK45D98 | | | BE 0411515075 | | Emmaüs vzw | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001658_CT_FIRB | 529900T3V512W5JEJF78 | | | BE 0406183144 | | Evonik Degussa Antwerpen | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001659_CT_FIRB | 5493006GOR72R0ZYBN98 | | | BE 0860409202 | | EXMAR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001660_CT_FIRB | 52990071WX2UW1WNHC16 | | | BE 0402954628 | | FLUXYS BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001661_CT_FIRB | 529900RL1B6NSLKU7P45 | | | BE 0821382439 | | FLUXYS FINANCE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001662_CT_FIRB | 549300EL1OTYCHBFUV17 | | | BE 0442100363 | | GDF SUEZ CC SCRL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001663_CT_FIRB | 549300AS6JDY8GAUB274 | | | BE 0831958211 | | GDF SUEZ ENERGY MANAGEMENT TRADING | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001664_CT_FIRB | 6IM6CQKADLNCQGUEU352 | | | BE0439255986 | | GEMS Services SA/NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001665_CT_FIRB | 549300UFHGFY5IOON989 | | | BE 0220324117 | | Gimv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001666_CT_FIRB | 5493004EAZQ20FYJKT70 | | | BE 0438202052 | | greif services belgium | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001667_CT_FIRB | 5299004FBX5DGG463D98 | | | BE 0430060188 | | HERAEUS ELECTRO - NITE INTERNATIONAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001668_CT_FIRB | 5493002TTO3072KC6L60 | | | BE 0402220594 | | Hewlett - Packard Belgium | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001669_CT_FIRB | 549300VI27GGJFIOCP26 | | | BE 0440113348 | | INTERNATIONAL FINANCE CENTER CFE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001670_CT_FIRB | 5493002RVRZ1S3CPUI26 | | | BE 0428750985 | | ION BEAM APPLICATIONS S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001671_CT_FIRB | 54930073JZQL85NE3817 | | | BE 0222343301 | | IVERLEK | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001672_CT_FIRB | 549300YEC7519H8CBF72 | | | BE 0473587751 | | J.C. General Services CVBA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001673_CT_FIRB | 549300U0BLKP6Y8LPX16 | | | BE 0404778426 | | Katoen Natie | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001674_CT_FIRB | 529900X1VAF3IXDZJ071 | | | | | LE PEIGNE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001675_CT_FIRB | 549300ROPVHSEKEMW107 | | | BE 0807049797 | | LOCORAIL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001676_CT_FIRB | 549300L6DOLPEQSOI005 | | | BE 0405580655 | | MATEXI afkorting van MAATS-CHAPPIJ TOT EXPLOITATIE IMMOBILIEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001677_CT_FIRB | 5493007JS0ZHJVBUWP18 | | | BE 0456810810 | | MOBISTAR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001678_CT_FIRB | 549300V3ES7BVGYNRZ58 | | | BE 0413630071 | | N.V BESIX S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001679_CT_FIRB | 529900P78BT1RIIYWY69 | | | BE 0458885719 | | NUTRECO CAPITAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001680_CT_FIRB | 549300XHGK09MEWMOL68 | | | BE 0419457296 | | Ontex bvba | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001681_CT_FIRB | 5299009CBE6VJXABZS81 | | | BE 0436410522 | | RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001682_CT_FIRB | 529900P4SONA6KVTRT86 | | | BE 0428343981 | | RECTICEL INTERNATIONAL SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001683_CT_FIRB | 529900LK4T42CNH2U882 | | | BE 0434475767 | | S.B. MANAGEMENT AND SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001684_CT_FIRB | 529900FTYUE9QOXMU884 | | | BE 0434284638 | | SAINT-GOBAIN BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001685_CT_FIRB | 549300CCKFF44A550J72 | | | BE 0400747580 | | SARENS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001686_CT_FIRB | 549300JTFH1WHCEMIN40 | | | BE 0407139583 | | SD WORX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001687_CT_FIRB | HB7FFAZI0OMZ8PP8OE26 | | | BE 0413330856 | | Society for Worldwide Interbank Financial Telecommunication | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001688_CT_FIRB | 213800IS5GA1OZ8RBM85 | | | BE 0473416418 | | TELENET nv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001689_CT_FIRB | 529900R7MYQQO8CHR962 | | | BE 0403063902 | | TOTAL BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001690_CT_FIRB | 5299003N2SCVNU16O909 | | | BE 0403079441 | | Total Petrochemicals & Refining SA/NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001691_CT_FIRB | 549300ZSTW3D1UXOXY91 | | | BE 0412639681 | | TRACTEBEL ENGINEERING sa | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001693_CT_FIRB | 549300J5X4E65PJHE355 | | | BE 0464538245 | | VPK SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001694_CT_FIRB | 5493002MUOV04NSPT571 | 2796756-1 | | | | RBC INVESTOR SERVICES TRUST | CA | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001695_CT_FIRB | 549300G6ZUFBJVLAJQ46 | | | | | MERCURIA ENERGY TRADING S.A | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001696_CT_FIRB | 5299009K1FINARYDEC72 | | | | | RENAULT FINANCE SA | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001697_CT_FIRB | 549300WZRVQERM819Z90 | 1141987-6 | CH02039235685 | | | Schweizerische RÃ¼ckversicherungs-Gesellschaft AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001698_CT_FIRB | 52990031Q7PCTSUSRW11 | 2820823-9 | HRB40498 | | | LBBW Dublin Management GmbH | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001699_CT_FIRB | 529900GHE5268QPEOH13 | 2537992-6 | HRB106727 | | | LIDL IRELAND GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001700_CT_FIRB | 529900USFSZYPS075O24 | 1144838-8 | HRB3790 | | | VOLKSWAGEN FINANCIAL SERVICES AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001701_CT_FIRB | 549300Y5BJOTCMUYT658 | | | | | ARCELORMITTAL TREASURY SNC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001702_CT_FIRB | 969500KY4MRVCLM9HE48 | | | | | EDF ENERGIES NOUVELLES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001703_CT_FIRB | 529900QI55ZLJVCMPA71 | | | | | TOTAL CAPITAL | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001704_CT_FIRB | 2138006E2VG89XLORJ06 | | 02366682 | | | YORKSHIRE WATER SERVICES LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001705_CT_FIRB | 549300BPQYQ838KE1X51 | | | | | UNIPEC ASIA COMPANY LIMITED | HK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001706_CT_FIRB | 213800SKZTSE2L1BII69 | | | | | THAMES WATER UTILITIES CAYMAN FINANCE LIMITED | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001707_CT_FIRB | 0YQH6LCEF474UTUV4B96 | | KvK 34313428 0000 | | | ENEL FINANCE INTERNATIONAL N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001708_CT_FIRB | 4ME66GO1Q4T87C52WS37 | | KvK 33134831 0000 | | | GENERAL ELECTRIC INTERNATIONAL INC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001709_CT_FIRB | | | | | 1310Z AR Equity | Argentina | AR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001710_CT_FIRB | | | | | 1525Z AU Equity | Australia | AU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001711_CT_FIRB | | | | | 1480Z AV Equity | Austria | AT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001712_CT_FIRB | | | | | 43886Z BD Equity | Bangladesh | BD | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001713_CT_FIRB | | | | | 111136Z BB Equity | Belgium | BE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001714_CT_FIRB | | | | | 1323Z BZ Equity | Brazil | BR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001715_CT_FIRB | | | | | 129225Z BU Equity | Bulgaria | BG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001716_CT_FIRB | | | | | 80710Z CN Equity | Canada | CA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001717_CT_FIRB | | | | | 45793Z CI Equity | Chile | CL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001718_CT_FIRB | | | | | PRCH CH Equity | China | CN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001719_CT_FIRB | | | | | 1153Z CB Equity | Colombia | CO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001720_CT_FIRB | | | | | 1040Z CP Equity | Czech Republic | CZ | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001721_CT_FIRB | | | | | 1271Z DC Equity | Denmark | DK | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001722_CT_FIRB | | | | | 1083Z EY Equity | Egypt | EG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001723_CT_FIRB | | | | | 1000Z ET Equity | Estonia | EE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001724_CT_FIRB | | | | | 1306Z FH Equity | Finland | FI | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001725_CT_FIRB | | | | | 223727Z FP Equity | France | FR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001726_CT_FIRB | | | | | 3413Z GR Equity | Germany | DE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001727_CT_FIRB | | | | | 1004Z GA Equity | Greece | GR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001728_CT_FIRB | | | | | 1182Z HB Equity | Hungary | HU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001729_CT_FIRB | | | | | 1504Z IN Equity | India | IN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001730_CT_FIRB | | | | | 1133Z IJ Equity | Indonesia | ID | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001731_CT_FIRB | | | | | 1266Z ID Equity | Ireland | IE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001732_CT_FIRB | | | | | 3343943Z IT Equity | Israel | IL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001733_CT_FIRB | | | | | 2103Z IM Equity | Italy | IT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001734_CT_FIRB | | | | | JAPZ JP Equity | Japan | JP | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001735_CT_FIRB | | | | | 1001Z KN Equity | Kenya | KE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001736_CT_FIRB | | | | | 3344606Z LR Equity | Latvia | LV | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001737_CT_FIRB | | | | | 1092Z LH Equity | Lithuania | LT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001738_CT_FIRB | | | | | 1110Z LX Equity | Luxembourg | LU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001739_CT_FIRB | | | | | 1124Z MK Equity | Malaysia | MY | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001740_CT_FIRB | | | | | 5753Z US Equity | Malta | MT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001741_CT_FIRB | | | | | 1426Z MM Equity | Mexico | MX | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001742_CT_FIRB | | | | | 1096Z MC Equity | Morocco | MA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001743_CT_FIRB | | | | | 1533Z NA Equity | Netherlands | NL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001744_CT_FIRB | | | | | 46443Z NZ Equity | New Zealand | NZ | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001745_CT_FIRB | | | | | 1233Z NO Equity | Norway | NO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001746_CT_FIRB | | | | | 279379Z PM Equity | Philippines | PH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001747_CT_FIRB | | | | | 1084Z PW Equity | Poland | PL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001748_CT_FIRB | | | | | 1174Z PL Equity | Portugal | PT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001749_CT_FIRB | | | | | 1089Z RO Equity | Romania | RO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001750_CT_FIRB | | | | | 4458Z RU Equity | Russia | RU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001751_CT_FIRB | | | | | 3344642Z AB Equity | Saudi Arabia | SA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001752_CT_FIRB | | | | | 1545Z SP Equity | Singapore | SG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001753_CT_FIRB | | | | | 1023Z SK Equity | Slovakia | SK | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001754_CT_FIRB | | | | | 1091Z SV Equity | Slovenia | SI | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001755_CT_FIRB | | | | | 50184Z SJ Equity | South Africa | ZA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001756_CT_FIRB | | | | | ROKZ KS Equity | South Korea | KR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001757_CT_FIRB | | | | | 1841Z SM Equity | Spain | ES | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001758_CT_FIRB | | | | | 204283Z EK Equity | Sudan | SD | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001759_CT_FIRB | | | | | 1179Z SS Equity | Sweden | SE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001760_CT_FIRB | | | | | 344758Z SW Equity | Switzerland | CH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001761_CT_FIRB | | | | | 116657Z TT Equity | Taiwan | TW | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001762_CT_FIRB | | | | | 1179Z TB Equity | Thailand | TH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001763_CT_FIRB | | | | | 114144Z TI Equity | Turkey | TR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001764_CT_FIRB | | | | | 1089Z UZ Equity | Ukraine | UA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001765_CT_FIRB | | | | | 3344698Z UH Equity | United Arab Emirates | AE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001766_CT_FIRB | | | | | 6152Z LN Equity | United Kingdom | GB | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001768_CT_FIRB | | | | | 3352Z US Equity | United States | US | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001769_CT_FIRB | | | | | 1069Z VC Equity | Venezuela | VE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001770_CT_FIRB | | | | | 231715Z VN Equity | Vietnam | VN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001771_CT_FIRB | ZTMSNXROF84AHWJNKQ93 | | | | | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT | US | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| GG_0001772_CT_FIRB | QKL54NQY28TCDAI75F60 | | | | | INTERNATIONAL FINANCE CORPORATION | US | Sovereign sample | General governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001773_CT_FIRB | BFXS5XCH7N0Y05NIXW11 | | | | 3531454Z NA EQUITY | ABN Amro | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001774_CT_FIRB | | | | CNE100000Q43 | 1288 HK EQUITY | Agricultural Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001775_CT_FIRB | 3U8WV1YX2VMUHH7Z1Q21 | | | IE0000197834 | ALBK ID EQUITY | ALLIED IRISH BANKS PLC | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001776_CT_FIRB | 5299009N55YRQC69CN08 | | | GRS015013006 | ALPHA GA EQUITY | Alpha Bank | GR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001777_CT_FIRB | JHE42UYNWWTJB8YTTU19 | | | AU000000ANZ3 | ANZ AU EQUITY | ANZ | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001778_CT_FIRB | 549300CTUU1RFXHQJE44 | | | US0594603039 | BBD US EQUITY | Banco Bradesco | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001779_CT_FIRB | JU1U6S0DG9YLT7N8ZV32 | | | PTBCP0AM0007 | BCP PL EQUITY | BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP) | PT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001780_CT_FIRB | QE0Q0253K88YAGNPE356 | | | BRBBASACNOR3 | BBAS3 BZ EQUITY | Banco Do Brasil | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001781_CT_FIRB | 5493006P8PDBI8LC0O96 | | | IT0005002883 | BP IM EQUITY | Banco Popolare | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001782_CT_FIRB | 9DJT3UXJJIZJI4WXO774 | | | US0605051046 | BAC US EQUITY | Bank of America Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001783_CT_FIRB | 54930053HGCFWVHYZX42 | | | CNE1000001Z5 | 3988 HK EQUITY | Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001784_CT_FIRB | | | | CNE100000205 | 3328 HK EQUITY | Bank of Communications | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001785_CT_FIRB | CO6GC26LCGGRTUESIP55 | | | HK0023000190 | 23 HK EQUITY | Bank of East Asia Ltd. | HK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001786_CT_FIRB | Q2GQA2KF6XJ24W42G291 | | | IE0030606259 | BKIR ID EQUITY | BANK OF IRELAND | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001787_CT_FIRB | NQQ6HPCNCCU6TUTQYE16 | | | CA0636711016 | BMO CN EQUITY | Bank of Montreal | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001788_CT_FIRB | WFLLPEPC7FZXENRZV188 | | | US0640581007 | BK US EQUITY | Bank of New York Mellon Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001789_CT_FIRB | L3I9ZG2KFGXZ61BMYR72 | | | CA0641491075 | BNS CN EQUITY | Bank of Nova Scotia | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001790_CT_FIRB | 549300685QG7DJS55M76 | | | ES0113307021 | BKIA SM EQUITY | Bankia | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001791_CT_FIRB | VWMYAEQSTOPNV0SUGU82 | | | ES0113679I37 | BKT SM EQUITY | BANKINTER | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001792_CT_FIRB | G5GSEF7VJP5I7OUK5573 | | | GB0031348658 | BARC LN EQUITY | Barclays Plc | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001794_CT_FIRB | VDYMYTQGZZ6DU0912C88 | 1103165-5 | | | BLGZ GR EQUITY | Bayerische Landesbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001795_CT_FIRB | K8MS7FD7N5Z2WQ51AZ71 | | | ES0113211835 | BBVA SM EQUITY | BBVA | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001796_CT_FIRB | A5GWLFH3KM7YV2SFQL84 | | | | CCBG BB EQUITY | Belfius (Ex-Dexia bank) | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001797_CT_FIRB | R0MUWSFPU8MPRO8K5P83 | | | FR0000131104 | BNP FP EQUITY | BNP Paribas | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001798_CT_FIRB | 9695005MSX1OYEMGDF46 | | | | 3692594z fp equity | BPCE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001799_CT_FIRB | 7CUNS533WID6K7DGFI87 | | | ES0140609019 | CABK SM EQUITY | CaixaBank | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001800_CT_FIRB | 2IGI19DL77OX0HC3ZE78 | | | CA1360691010 | CM CN EQUITY | Canadian Imperial Bank of Commerce | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001801_CT_FIRB | | | | CNE1000001Q4 | 998 HK EQUITY | China CITIC Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001802_CT_FIRB | 5493001KQW6DM7KEDR62 | | | CNE1000002H1 | 939 HK EQUITY | China Construction | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001803_CT_FIRB | | | | CNE100000SL4 | 601818 CH EQUITY | China Everbright Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001804_CT_FIRB | 549300MKO5B60FFIHF58 | | | CNE1000002M1 | 3968 HK EQUITY | China Merchants Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001805_CT_FIRB | 549300HBUGSQD1VCXG94 | | | CNE100000HF9 | 1988 HK EQUITY | China Minsheng Banking Corp., Ltd. | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001806_CT_FIRB | 6SHGI4ZSSLCXXQSBB395 | | | US1729674242 | C US EQUITY | Citigroup | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001807_CT_FIRB | 851WYGNLUQLFZBSYGB56 | 1106139-7 | | DE000CBK1001 | CBK GY EQUITY | Commerzbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001808_CT_FIRB | MSFSBD3QN1GSN7Q6C537 | | | AU000000CBA7 | CBA AU EQUITY | Commonwealth | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001809_CT_FIRB | 969500TJ5KRTCJQWXH05 | | | FR0000045072 | ACA FP EQUITY | Crédit Agricole | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001810_CT_FIRB | 9695000CG7B84NLR5984 | | | | CMUT FP EQUITY | Crédit Mutuel | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001811_CT_FIRB | ANGGYXNX0JLX3X63JN86 | | | CH0012138530 | CSGN VX EQUITY | Credit Suisse | CH | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001812_CT_FIRB | MAES062Z21O4RZ2U7M96 | | | DK0010274414 | DANSKE DC EQUITY | Danske Bank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001813_CT_FIRB | 7LTWFZYICNSX8D621K86 | 1106989-5 | | DE0005140008 | DBk GY EQUITY | Deutsche Bank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001814_CT_FIRB | 549300GKFG0RYRRQ1414 | | | NO0010031479 | DNB NO EQUITY | DNB NOR | NO | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001815_CT_FIRB | 529900HNOAA1KXQJUQ27 | 1107041-4 | | DE0008343104 | DGBK GR EQUITY | DZ BANK AG Deutsche Zentral-Genossenschaftsbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001816_CT_FIRB | JEUVK5RWVJEN8W0C9M24 | | | GRS323003004 | EUROB GA EQUITY | EFG EUROBANK ERGASIAS | GR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001817_CT_FIRB | PQOH26KWDF7CG10L6792 | | | AT0000652011 | EBS AV EQUITY | Erste Group Bank AG | AT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001818_CT_FIRB | 549300GGF3CSCFS5UT61 | | | PTBES0AM0007 | BES PL EQUITY | ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG) | PT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001819_CT_FIRB | THRNG6BD57P9QWTQLG42 | | | US3167731005 | FITB US EQUITY | Fifth Third Bancorp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001820_CT_FIRB | 784F5XWPLTWKTBV3E584 | | | US38141G1040 | GS US EQUITY | Goldman Sachs Group | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001821_CT_FIRB | MLU0ZO3ML4LN2LL2TL39 | | | GB0005405286 | HSBA LN EQUITY | HSBC Holdings | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001823_CT_FIRB | | | | CNE000001QZ7 | 601166 CH EQUITY | Industrial Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001824_CT_FIRB | 5493002ERZU2K9PZDL40 | | | CNE1000003G1 | 1398 HK EQUITY | Industrial Commercial Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001825_CT_FIRB | 3TK20IVIUJ8J3ZU0QE75 | | | NL0000303600 | INGA NA EQUITY | ING | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001826_CT_FIRB | 2W8N8UU78PMDQKZENC08 | | | IT0000072618 | ISP IM EQUITY | Intesa | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001827_CT_FIRB | 635400DTNHVYGZODKQ93 | | | | ILOA ID EQUITY | Permanent TSB Group Holdings Plc | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001828_CT_FIRB | BZO2P8KHO2O10H5QQ663 | | | BRITUBACNPR1 | ITUB4 BZ EQUITY | Itaú Unibanco Holding | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001829_CT_FIRB | 815DZWZKVSZI1NUHU748 | | | US46625H1005 | JPM US EQUITY | JPMorgan Chase & Co. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001830_CT_FIRB | 3M5E1GQGKL17HI6CPN30 | | | DK0010307958 | JYSK DC EQUITY | Jyske Bank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001831_CT_FIRB | 213800X3Q9LSAKRUWY91 | | | BE0003565737 | KBC BB EQUITY | KBC | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001832_CT_FIRB | 549300XXMOJSIW8P4769 | | | KR7060000007 | 060000 KS EQUITY | Kookmin Bank | KR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001833_CT_FIRB | B81CK4ESI35472RHJ606 | 1001144-3 | | | 2525Z GR EQUITY | Landesbank Baden-Württemberg | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001834_CT_FIRB | 549300PPXHEU2JF0AM85 | | | GB0008706128 | LLOY LN EQUITY | Lloyds Banking Group | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001836_CT_FIRB | 4ZHCHI4KYZG2WVRT8631 | | | AU000000MQG1 | MQG AU EQUITY | Macquarie | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001837_CT_FIRB | PSNL19R2RXX5U3QWHI44 | 1012492 | 343508 | IT0000062957 | mb im equity | Mediobanca SpA | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001838_CT_FIRB | | | | JP3902900004 | 8306 JP EQUITY | Mitsubishi UFJ Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001839_CT_FIRB | RB0PEZSDGCO3JS6CEU02 | | | JP3885780001 | 8411 JP EQUITY | Mizuho Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001840_CT_FIRB | J4CP7MHCXR8DAQMKIL78 | | | IT0001334587 | BMPS IM EQUITY | Monte Dei Paschi | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001841_CT_FIRB | IGJSJL3JD5P30I6NJZ34 | | | US6174464486 | MS US EQUITY | Morgan Stanley | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001842_CT_FIRB | F8SB4JFBSYQFRQEH3Z21 | | | AU000000NAB4 | NAB AU EQUITY | National Australia Bank | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001843_CT_FIRB | 549300XFX12G42QIKN82 | | | | 0916972D LN EQUITY | Nationwide Building Society | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001845_CT_FIRB | 549300B3CEAHYG7K8164 | | | JP3762600009 | 8604 JP EQUITY | Nomura Holdings | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001846_CT_FIRB | DSNHHQ2B9X5N6OUJ1236 | 1124864-8 | | | 2531Z GR EQUITY | Norddeutsche Landesbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001847_CT_FIRB | 6SCPQ280AIY8EP3XFW53 | | | SE0000427361 | NDA SS EQUITY | Nordea | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001848_CT_FIRB | 549300GLF98S992BC502 | | | US6658591044 | NTRS US EQUITY | Northern Trust Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001849_CT_FIRB | 7437003B5WFBOIEFY714 | | | | | OP Osuuskunta | FI | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001850_CT_FIRB | CFGNEKW0P8842LEUIA51 | | | US6934751057 | PNC US EQUITY | PNC Financial Services Group | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001851_CT_FIRB | DG3RU1DBUFHT4ZF9WN62 | | | | 682055Z NA EQUITY | Rabobank | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001852_CT_FIRB | EVOYOND2GGP3UHGGE885 | | | AT0000606306 | RBI AV EQUITY | Raiffeisen Zentralbank Österreich AG | AT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001853_CT_FIRB | ES7IP3U3RHIGC71XBU11 | | | CA7800871021 | RY CN EQUITY | Royal Bank of Canada | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001854_CT_FIRB | 213800O9XIJJN4JPN90 | | | GB00B7T77214 | RBS LN EQUITY | Royal Bank of Scotland | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001856_CT_FIRB | 5493006QMFDDMYWIAM13 | | | ES0113900J37 | SAN SM EQUITY | Santander | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001857_CT_FIRB | 549300WE6TAF5EEWQS81 | | | RU0009029540 | SBER RX EQUITY | Sberbank | RU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001858_CT_FIRB | F3JS33DEI6XQ4ZBPTN86 | | | SE0000148884 | SEBA SS EQUITY | SEB | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001859_CT_FIRB | | | | CNE0000011B7 | 600000 CH EQUITY | Shanghai Pudong Development Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001860_CT_FIRB | O2RNE8IBXP4R0TD8PU41 | | | FR0000130809 | GLE FP EQUITY | Société Générale | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001861_CT_FIRB | U4LOSYZ7YG4W3S5F2G91 | | | GB0004082847 | STAN LN EQUITY | Standard Chartered Group | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001863_CT_FIRB | 5493001JZ37UBBZF6L49 | | | INE062A01012 | SBIN IN EQUITY | State Bank of India | IN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001864_CT_FIRB | 549300ZFEEJ2IP5VME73 | | | US8574771031 | STT US EQUITY | State Street Corp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001865_CT_FIRB | | | | JP3890350006 | 8316 JP EQUITY | Sumitomo Mitsui Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001866_CT_FIRB | 7E1PDLW1JL6TS0BS1G03 | | | US8679141031 | STI US EQUITY | SunTrust Banks Inc. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001867_CT_FIRB | NHBDILHZTYCNBV5UYZ31 | | | SE0000193120 | SHBA SS EQUITY | Svenska Handelsbanken | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001868_CT_FIRB | M312WZV08Y7LYUC71685 | | | SE0000242455 | SWEDA SS EQUITY | Swedbank | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001869_CT_FIRB | GP5DT10VX1QRQUKVBK64 | | | DK0010311471 | SYDB DC EQUITY | Sydbank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001870_CT_FIRB | | | | | NORZ JP EQUITY | The Norinchukin Bank | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001871_CT_FIRB | PT3QB789TSUIDF371261 | | | CA8911605092 | TD CN EQUITY | Toronto-Dominion Bank | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001872_CT_FIRB | N1GZ7BBF3NP8GI976H15 | | | US9029733048 | USB US EQUITY | U.S. Bancorp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001873_CT_FIRB | 81560097964CBDAED282 | | | | UBI IM EQUITY | UBI Banca | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001874_CT_FIRB | BFM8T61CT2L1QCEMIK50 | | | | UBSN VX EQUITY | UBS | CH | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001875_CT_FIRB | 549300TRUWO2CD2G5692 | | | IT0004781412 | UCG IM EQUITY | Unicredit | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001876_CT_FIRB | IO66REGK3RCBAMA8HR66 | | | SG1M31001969 | UOB SP EQUITY | United Overseas Bank Ltd. | SG | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001877_CT_FIRB | | | | RU000A0JP5V6 | VTBR RX EQUITY | VTB Bank | RU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001878_CT_FIRB | PBLD0EJDB5FWOLXP3B76 | | | US9497461015 | WFC US EQUITY | Wells Fargo & Company | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001879_CT_FIRB | EN5TNI6CI43VEPAMHL14 | | | AU000000WBC1 | WBC AU EQUITY | Westpac | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001880_CT_FIRB | | | | KR7053000006 | 053000 ks equity | Woori Finance Holding | KR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001881_CT_FIRB | 2138002Y3WMK6RZS8H90 | | | | | NATIONAL BANK OF ABU DHABI | AE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001882_CT_FIRB | A6NZLYKYN1UV7VVGFX65 | | | BE 0404453574 | | Argenta Spaarbank NV/SA | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001883_CT_FIRB | 529900WPR59SSV2AOJ29 | | | BE 0414392710 | | BNP Paribas Fortis Factor | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001884_CT_FIRB | KGCEPHLVVKVRZYO1T647 | | | BE 0403199702 | | BNP PARIBAS FORTIS SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001885_CT_FIRB | 549300OZ46BRLZ8Y6F65 | | | BE 0429875591 | | Euroclear Bank SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001886_CT_FIRB | JLS56RAMYQZECFUF2G44 | | | BE 0403200393 | | ING BELGIUM SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001887_CT_FIRB | 5493008QOCP58OLEN998 | | | BE 0404453475 | | Investar | BE | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001888_CT_FIRB | 6B2PBRV1FCJDMR45RZ53 | | | BE 0462920226 | | KBC BANK NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001889_CT_FIRB | Q5BP2UEQ48R75BOTCB92 | | | | | Ceskoslovenska obchodni banka as | CZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001890_CT_FIRB | KR6LSKV3BTSJRD41IF75 | 2900164-1 | 64948242 | | | UNICREDIT CZ/SK PRA | CZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001891_CT_FIRB | 2ZCNRR8UK83OBTEK2170 | 1103210-9 | HRB42148 | | | Unicredit Bank AG | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001892_CT_FIRB | 529900GJD3OQLRZCKW37 | 1134792-9 | HRB1819 | | | VOLKSWAGEN BANK GMBH | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001893_CT_FIRB | CXW2O4H2U3MBVXMY1773 | | | | | NORDEA BANK FINLAND PLC | FI | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001894_CT_FIRB | 969500VHCVGOH0RM3X42 | | | | | AXA CORPORATE SOLUTIONS ASSURANCE | FR | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001895_CT_FIRB | 549300WCGB70D06XZS54 | | | | | BNP Paribas Securities Services | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001896_CT_FIRB | 1VUV7VQFKUOQSJ21A208 | | | | | CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001897_CT_FIRB | F4G136OIPBYND1F41110 | | | | | DEXIA CREDIT LOCAL | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001898_CT_FIRB | KX1WK48MPD4Y2NCUIZ63 | | | | | NATIXIS SA | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001899_CT_FIRB | QP3XKRKS0CX2T3O07L95 | | 02857033 | | | CARGILL GLOBAL FUNDING PLC | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001900_CT_FIRB | 549300ZT0RVWCG8T4L55 | | 03196171 | | | CLERICAL MEDICAL INVESTMENT GROUP LTD | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001901_CT_FIRB | TXDSU46SXBWIGJ8G8E98 | | 00995939 | | | RBC EUROPE | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001902_CT_FIRB | 0LC1OXN013FUKQASJB58 | 1466050-0 | | | | ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED | GG | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001903_CT_FIRB | 2HI3YI5320L3RW6NJ957 | 1116658-4 | | | | THE HONGKONG AND SHA | HK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001904_CT_FIRB | N1FBEDJ5J41VKZLO2475 | | | | 3445100Z ID Equity | CITIBANK EUROPE PLC | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001905_CT_FIRB | HRRVUBV0XN84YQZT6245 | | | XS0227637500 | | DEPFA BANK PLC-DUBLIN HEAD OFFICE | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001906_CT_FIRB | EQYXK86SF381Q21S3020 | | | | 3459384Z LN Equity | MERRILL LYNCH INTERNATIONAL BANK LIMITED | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001907_CT_FIRB | 549300F99IL9YJDWH369 | 1105105-9 | | | | HSBC BANK MIDDLE EAST LIMITED | JE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001908_CT_FIRB | C3GTMMZIHMY46P4OIX74 | 1123361-6 | 019901008846 | | | THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001909_CT_FIRB | 549300OL514RA0SXJJ44 | | B9248 | | | CLEARSTREAM BANKING S.A. | LU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001910_CT_FIRB | 5493006YXS1U5GIHE750 | | | | | European Investment Bank | LU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001911_CT_FIRB | 549300X34UUBDEUL1Z91 | | | | XHB GR EQUITY | HSBC BANK MALTA PLC | MT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001912_CT_FIRB | G8ZTNESVNKW4NN761W05 | | KvK 33170459 0000 | | | ABN AMRO CLEARING BANK NV | NL | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001913_CT_FIRB | X3CZP3CK64YBHON1LE12 | | KvK 33002587 1594 | | | THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001914_CT_FIRB | HZSN7FQBPO5IEWYIGC72 | | | | | ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE | NZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001915_CT_FIRB | 54930044PULMORCKB765 | | | | | SAUDI ARABIAN MONETARY AGENCY | SA | Institutions sample | Central banks | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001916_CT_FIRB | CWZ8NZDH5SKY12Q4US31 | | | | | Citibank AS | TR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001917_CT_FIRB | B4TYDEB6GKMZO031MB27 | | | | | Bank of America NA | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001918_CT_FIRB | HPFHU0OQ28E4N0NFVK49 | | | | | BANK OF NEW YORK MELLON | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001919_CT_FIRB | E57ODZWZ7FF32TWEFA76 | | | | | Citibank NA | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001920_CT_FIRB | 7H6GLXDRUGQFU57RNE97 | | KvK 33278302 0000 | | | JPMorgan Chase Bank N | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001921_CT_FIRB | 571474TGEMMWANRLN572 | 1203023-5 | | | | STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0000001_CT_AIRB | | 1040 | 58237v | | 0296104D AV EQUITY | ALPINE Bau GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000002_CT_AIRB | 5299005VO3GJ18GL5F14 | 8670870 | 310593f | | | AMAG Austria Metall AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000003_CT_AIRB | 549300VZKC61IR5U8G96 | 26972 | 50935f | AT0000730007 | ANDR AV EQUITY | ANDRITZ AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000004_CT_AIRB | 529900LMTI8YSE62EI88 | | | | LHA GF Equity | AUSTRIAN AIRLINES AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000005_CT_AIRB | 5299004QD601B8U1HD44 | 131830 | 109445z | | | Austrian Gaming Industries GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000006_CT_AIRB | 529900J7EWWGQ375DL84 | 2410 | 53507m | | | AVL List GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000007_CT_AIRB | | 226424 | 58036y | | | Bauuntemehmung Granit Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000008_CT_AIRB | | 160431 | 89102h | | | BENE AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000009_CT_AIRB | 529900ZAFSOBVFCKF263 | | 319670d | | 0456855D AV EQUITY | Benteler International Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000010_CT_AIRB | 5299000SY4448XU04857 | 847216 | 86959g | | | CAG Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000011_CT_AIRB | 5299003V84MVB5A3C324 | 5762600 | 231192p | | | CARBONES HOLDING GMBH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000012_CT_AIRB | 529900G8XM6H1XVZBJ73 | 67504 | 99639d | | | Casinos Austria Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000013_CT_AIRB | 529900VN62L73X2OJX85 | 5200326 | 212163f | | | conwert Immobilien Invest SE | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000014_CT_AIRB | | 7161956 | 270027z | | | DCM DECOmetal GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000015_CT_AIRB | | 76350 | 67493f | | | dm drogerie markt GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000016_CT_AIRB | 5299002NFQKOBT1E8569 | 3570614 | 156765m | | | DO & CO Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000017_CT_AIRB | 5299004ARAOQMGTWCI13 | 125709 | 70342w | | | Doppelmayr Seilbahnen GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000018_CT_AIRB | 54930060U4XOVED1T359 | | | | | OMV Gas Marketing & Trading GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000019_CT_AIRB | 529900WJZJAEI0VBLP60 | | | | | Egger Holzwerkstoffe GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000020_CT_AIRB | 52990048A4N0S24VG982 | 159026 | 42973x | | | Eglo Leuchten GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000021_CT_AIRB | 529900N8OA1GVSR5R946 | 30988 | 76532y | | | Energie AG Oberösterreich | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000022_CT_AIRB | 529900BMPGUGAFYYAV45 | 6106 | 126805d | | | Energie Burgenland AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000023_CT_AIRB | 529900WID59A60HHYX13 | 2795493 | 145825z | | | Erber Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000024_CT_AIRB | 529900P4JZBFEVNEAE60 | | | | EVN AV Equity | EVN AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000025_CT_AIRB | | 9907106 | 347483f | | | Felbermayr Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000026_CT_AIRB | 549300FQ2ILBH7DJ6145 | 1754530 | 42984m | | | Flughafen Wien Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000027_CT_AIRB | 529900RJAN0LNMW7Q775 | 1312138 | 89381v | | | HABAU Hoch- und Tiefbaugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000028_CT_AIRB | 5299000X53SAWQMDFF06 | 58114 | 26451z | | | Hofer Kommanditgesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000029_CT_AIRB | | 1640348 | 47654f | | | Hyundai Import Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000030_CT_AIRB | 529900RQJADHH91ABP14 | 2777363 | 144991y | | | Infineon Technologies Austria AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000031_CT_AIRB | 529900DSSMPIR6R3GO43 | 130311 | 64543t | | | J. u. A. Frischeis Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000032_CT_AIRB | 5299008ARRNJFPBNTM78 | 4155033 | 178368g | | | Kapsch BusinessCom AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000033_CT_AIRB | 529900A9NX1TM65N4176 | 21369 | 99133i | | | KELAG-Kärntner Elektrizitäts-Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000034_CT_AIRB | | 1376136 | 94579m | | | Leiner Immobilien GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000035_CT_AIRB | | 25798 | 32725a | | | Leyrer + Graf Baugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000036_CT_AIRB | | 1216520 | 106825x | | | Management Trust Holding Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000037_CT_AIRB | 529900JYVV57QBKV9G11 | 1991078 | 35673k | | | MFC Commodities GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000038_CT_AIRB | 529900WFARKZGRCQ8652 | | | | | MONTANA TECH COMPONENTS GMBH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000039_CT_AIRB | 213800CUWJ54846X6779 | 1760513 | 40450k | | | Montanwerke Brixlegg Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000040_CT_AIRB | 529900UUANUJ60MNMX97 | | 71396w | | 7716424Z AV EQUITY | ÖBB - Infrastruktur Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000041_CT_AIRB | 529900UOHXZ1BIORCV04 | 6467385 | 248742y | | | ÖBB-Personenverkehr Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000042_CT_AIRB | 529900B76VL5KG71J029 | 6515541 | 250198p | | | ÖBB-Postbus GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000043_CT_AIRB | 529900UZY47TEIFNF978 | 6496644 | 249666g | | | ÖBB-Produktion Gesellschaft mbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000044_CT_AIRB | 549300V62YJ9HTLRI486 | | 93363z | AT0000743059 | OMV AV EQUITY | OMV Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000045_CT_AIRB | | 3512231 | 154148p | | | Österreichische Bundesforste AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000046_CT_AIRB | 529900IFAV83BX8O1O91 | 526819 | 33393h | AT0000758305 | PAL AV EQUITY | PALFINGER AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000047_CT_AIRB | | 957313 | 115289v | | | QuadraCir AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000048_CT_AIRB | 5299000HTNHA5ACH9N32 | 1074393 | 56247t | | 495680Z AV EQUITY | Red Bull GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000049_CT_AIRB | 529900ENFTO28GS3KF76 | 1813722 | 78563i | | | Rohöl-Aufsuchungs Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000050_CT_AIRB | 5299005U4ZMMSYUJ5G02 | 7113951 | 267218v | | | ROXCEL Handelsgesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000051_CT_AIRB | 5493000C4S664YT7T556 | 38229 | 51350s | | | Salzburg AG für Energie, Verkehr und Telekommunikation | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000052_CT_AIRB | 549300XBCUMUR5CI0181 | | | | | Sappi Papier Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000053_CT_AIRB | 5299002XAOMQWAIZMA51 | 271020 | 128056v | | | Schmid Industrieholding G.m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000054_CT_AIRB | 52990021T5LVTQOGSU18 | 39594 | 60562m | | | Siemens Aktiengesellschaft Österreich | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000055_CT_AIRB | 52990020WIPPT0HC0V31 | | | | | Steinhoff Europe AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000056_CT_AIRB | 529900TYYSRJH2VJSP60 | 421065 | 88983h | AT000000STR1 | STR AV EQUITY | Strabag SE | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000057_CT_AIRB | 529900BTWJ6SISLJ5854 | 5880980 | 235264b | | | SWARCO AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000058_CT_AIRB | 529900SCL1LJL8PZNI48 | 501247 | 83175t | | | Swietelsky Baugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000059_CT_AIRB | 529900V54UV5XQUK5S85 | | FN155563W | | TKA AV Equity | Telekom Finanzmanagement GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000060_CT_AIRB | 529900OOW8ELHOXWZP82 | | | | UN9 GS Equity | UNIQA Insurance Group AG | AT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000061_CT_AIRB | 549300IFXHQIB5POT565 | 3734340 | 162844b | | | VAMED ENGINEERING GmbH & CO KG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000062_CT_AIRB | 5299006UDSEJCTTEJS30 | 45926 | 76023z | AT0000746409 | VER AV EQUITY | VERBUND AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000063_CT_AIRB | 529900ZAXBMQDIWPNB72 | 2147807 | 66209t | AT0000937503 | VOE AV EQUITY | voestalpine AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000064_CT_AIRB | 5299008VQJD65XCUPR16 | 1134770-5 | HRA661038 | | 6830553Z AV EQUITY | Voith Turbo GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000065_CT_AIRB | 529900VXIFBHO0SW2I31 | 46434 | 77676f | AT0000831706 | WIE AV EQUITY | Wienerberger AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000066_CT_AIRB | 529900OS67T49AW45S74 | 194255 | 121150m | | 665707Z AV EQUITY | WIENERBERGER FINANZ SERVICE GMBH | AT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000067_CT_AIRB | 529900OJFTLS1RYWIF55 | 9565779 | 336561v | | | XXXLutz KG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000068_CT_AIRB | 529900IIODYNYAZ2ID26 | | | | | ZUMTOBEL AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000069_CT_AIRB | 54930002QM8QVWM56E14 | | | | | Amcor Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000070_CT_AIRB | WZE1WSENV6JSZFK0JC28 | | | | BHP AU EQUITY | BHP Billiton Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000071_CT_AIRB | | | | | 6026550Z AU EQUITY | Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd) | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000072_CT_AIRB | JOR7RJTXUXBRJ4UA5G70 | | | | CCL AT Equity | Coca-Cola Amatil Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000073_CT_AIRB | 549300HPMK7UWN02N804 | | PA3337938 | | CWN AT Equity | Crown Group Finance Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000074_CT_AIRB | | | | | LEI AU EQUITY | Leighton Holdings Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000075_CT_AIRB | ACMHD8HWFMFUIQQ8Y590 | | | | MQG AU EQUITY | Macquarie Group Ltd | AU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000076_CT_AIRB | ZSN2LWNPYW6ISMRUC664 | | | | ORG AU EQUITY | Origin Energy Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000077_CT_AIRB | 5493008XVFHYYV0YHN70 | | | | HUWA GF Equity | Powercor Australia, LLC | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000078_CT_AIRB | YLXNW6TI6QSK1H8H0N82 | | | | QAN AU EQUITY | Qantas Airways Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000079_CT_AIRB | | | 520433129 | | SPT AU EQUITY | Spotless Holding SAS | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000080_CT_AIRB | PCTXNQGRJVR3OG33JG65 | | | | TLS AT Equity | Telstra Corporation Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000081_CT_AIRB | 5493003L32ZX9557ST85 | | | | WES AU EQUITY | Wesfarmers Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000082_CT_AIRB | QNWEWQBS7HP85QHXQL92 | | | | | Woolworths Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000083_CT_AIRB | G05OZ4J4E05KDATL0J93 | | | | | AG Insurance | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000084_CT_AIRB | 549300IHBDUTUNQJJB79 | 16342 | | | AGFB BB EQUITY | Agfa-Gevaert NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000085_CT_AIRB | 549300N22C0GCT5BUD97 | 26198 | | | | AJINOMOTO OMNICHEM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000086_CT_AIRB | | 116163 | | | | ALBELEC | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000087_CT_AIRB | | 225626 | | | | ALCATAN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000088_CT_AIRB | 5493008H3828EMEXB082 | | | | ABI BB EQUITY | Anheuser-Busch InBev NV/SA [ABInBev] | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000089_CT_AIRB | 549300BKDDQ56JWCBT72 | 1098030 | | | | AQUAFIN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000090_CT_AIRB | 549300B4HNIJSAWU1C95 | 1138391 | | | | ARPAL MANAGEMENT | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000091_CT_AIRB | 213800R1F1EJYM4ICO85 | | 444734706 | BE 0444734706 | | Barry Callebaut Services | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000092_CT_AIRB | 549300CWRXC5EP004533 | | | | BELG BB Equity | Belgacom S.A. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000093_CT_AIRB | 549300R9I8GUZLNIV408 | | 890082292 | | | Brussels Airport Company S.A./N.V. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000094_CT_AIRB | | 433287 | | | | CENTRE HOSPITALIER CHRETIEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000095_CT_AIRB | | 81095 | | | | CHAUSSURES CECIL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000096_CT_AIRB | 549300IP2F5TKUC0GF38 | 82988 | | | | CHEMITEX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000097_CT_AIRB | 549300TM914CSF6KI389 | 149177 | | | COFB BB EQUITY | COFINIMMO | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000098_CT_AIRB | | 184723 | | | | COLLIGNON ENG. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000099_CT_AIRB | | 201775 | | | | COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000100_CT_AIRB | 213800DMG7PUQHINO388 | | | BE 0401641663 | | Louis Delhaize - Compagnie franco-belge d'Alimentation | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000101_CT_AIRB | | 255648 | | | | DOD | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000102_CT_AIRB | | 1145532 | | | | EDIFICIO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000103_CT_AIRB | T0YOOBZO4L6YAD6SAV65 | 14206 | 403170701 | | ELEB BB EQUITY | ELECTRABEL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000104_CT_AIRB | 549300JC3HI3K7ZSYU66 | 1329681 | | | | ELEM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000105_CT_AIRB | 549300S1MP1NFDIKT460 | | | BE 0476388378 | ELI BB Equity | ELIA SYSTEM OPERATOR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000106_CT_AIRB | 5493001XW6MSHRMFLU28 | | | | ENI GY Equity | eni finance international SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000107_CT_AIRB | 549300VO7PUETX031S03 | 10309 | | BE 0860004176 | | ETEXCO SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000108_CT_AIRB | | 13771 | | | | ETS DE SIMONE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000109_CT_AIRB | 52990053AH5LF0YZWD07 | | | | | Euler Hermes Europe | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000110_CT_AIRB | 549300D80RYON74MEJ03 | 18181 | | | EURN BB EQUITY | Euronav NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000111_CT_AIRB | 8RDWFWPP4PLMZ5PPQH32 | | | | | Fluxys G SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000112_CT_AIRB | | 25281 | | | | G EN J VASTGOED | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000113_CT_AIRB | | 65807 | | | | HOET TRUCKING & RENTING | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000114_CT_AIRB | 549300M48VNC2Z0MDG47 | 71844 | | | | HOTTLET FROZEN FOODS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000115_CT_AIRB | 549300GR6U0KHJD7DG07 | | | | | IKEA SERVICE CENTRE N.V. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000116_CT_AIRB | | 84089 | | | | INTERNATIONAL ORE ET FERTILIZER BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000117_CT_AIRB | | 85640 | | | | JEAN WAUTERS-ACIERS SPECIAUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000118_CT_AIRB | | 111717 | | | | M.G.S. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000119_CT_AIRB | 5493004FKZI586397240 | | | | | Magotteaux International SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000120_CT_AIRB | 549300Q80KFPKZC6BQ79 | 144096 | | | | MENOUQUIN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000121_CT_AIRB | | 166601 | | | | N.V BESIX S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000122_CT_AIRB | 5493002HHHFTG6G3BG36 | | | BE 0431676229 | OME BB EQUITY | OMEGA PHARMA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000123_CT_AIRB | | 168945 | | | | OPIO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000124_CT_AIRB | | 192350 | | | | PHARMACIES SERVAIS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000125_CT_AIRB | 54930064JCEXFA8M0W31 | 202291 | | BE 0405747040 | | PRAYON | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000126_CT_AIRB | | 204834 | | | | PRO CONCEPT M P J | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000127_CT_AIRB | 549300NMIBTX17HWF142 | 233001 | | | | RARE GEMS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000128_CT_AIRB | 549300X72GEQB1X8K911 | 247664 | | | | ROULARTA MEDIA GROUP | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000129_CT_AIRB | 529900PY79CWSUGVK810 | 249233 | | | | S.A. CORMAN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000130_CT_AIRB | 549300O3VKWJUM16UI64 | 257312 | | | | SAMIR GEMS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000131_CT_AIRB | 213800WWE8U6DC99NP03 | | | | | SCR Sibelco NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000132_CT_AIRB | | 257564 | | | | SEADCO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000133_CT_AIRB | 213800WDGKCVWZAN1N02 | 1051701 | 465409265 | | 0790057D BB EQUITY | SILFIN NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000134_CT_AIRB | | 294964 | | | | SOBEMO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000135_CT_AIRB | | 302642 | | | | SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000136_CT_AIRB | 549300BB5CXGL9YV0D53 | 303429 | | | | SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000137_CT_AIRB | | 303783 | | | | SOCIETE D'APPLICATIONS ET DE TRAVAUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000138_CT_AIRB | 549300MMVL80RTBP3O28 | 556814 | | | SOLB BB EQUITY | Solvay SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000139_CT_AIRB | | 923107 | | | | TEAM KALORIK GROUP | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000140_CT_AIRB | 549300ZKLIF7RP6EH823 | | | BE 0412101728 | TESB BB EQUITY | Tessenderlo Chemie | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000141_CT_AIRB | | 953398 | | | | TEX ALLIANCE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000142_CT_AIRB | | 1044409 | | | | TOP-TEX BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000143_CT_AIRB | 2138008J191VLSGY5A09 | | | | UCB BB EQUITY | UCB SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000144_CT_AIRB | 529900F3AIQECS8ZSV61 | | | | UMI BB EQUITY | Umicore SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000145_CT_AIRB | 5493008MCDJ4Y6D5SI04 | 1113512 | | | | UNISTEEL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000146_CT_AIRB | | 1140588 | | | | UNIVERSITE LIBRE DE BRUXELLES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000147_CT_AIRB | 549300TRHV6F6IE14H93 | 1159858 | | BE 0404060032 | | Van Hool nv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000148_CT_AIRB | | 1231271 | | | | VASTGOED MANAGEMENT ASSOCIATIE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000149_CT_AIRB | 529900RAZGQHX0VFTK05 | | | | | Volkswagen Group Services S.A. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000150_CT_AIRB | 549300NWW2UDYHH65J03 | 1911623 | | | | WILDO PROPERTIES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000151_CT_AIRB | 5299007TSQVOLXOABA65 | 1364744 | | | | ZF WIND POWER ANTWERPEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000152_CT_AIRB | 4P8GJCF52NVFW7UL4C95 | | 18630 | | ACE US Equity | ACE Tempest Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000153_CT_AIRB | 549300J3KKX1PEJGDW36 | | | | ACGL US Equity | Arch Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000154_CT_AIRB | UNZWILHE4KMRP9K2L524 | | 34678 | | NCLH UW Equity | NCL Corporation Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000155_CT_AIRB | V5EGRCZCH7FN6WX41891 | | | | OEH UN Equity | Orient-Express Hotels Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000156_CT_AIRB | 549300F7ZDOIMR4PZW67 | | | | IPG US Equity | Pacnet Limited | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000157_CT_AIRB | V7TL7UQFHNWUEMDZ3X02 | | | | RNR US Equity | Renaissance Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000158_CT_AIRB | 5493008CA3NMHYEVT131 | | | | | VimpelCom Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000159_CT_AIRB | | | | BMG455841020 | | HAL TRUST | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000160_CT_AIRB | 5493001QYTIDILBVYO18 | | | | | Companhia Brasileira de Aluminio | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000161_CT_AIRB | 549300TH5Q6VRP8OT012 | | | | ABI LI Equity | Companhia de Bebidas das Americas (AmBev) | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000162_CT_AIRB | 549300EM51WYXFHUY333 | | | | | Embraer S.A. | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000163_CT_AIRB | | | | | FIBR3 BZ EQUITY | Fibria Celulose SA | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000164_CT_AIRB | 5493000J801JZRCMFE49 | | | | XPBR SQ Equity | Petroleo Brasileiro S.A. - PETROBRAS | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000165_CT_AIRB | | | | | VALE5 BZ EQUITY | Vale SA | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000166_CT_AIRB | LXVM6T3LO7QIZ8LUZ688 | | | | | Votorantim Cimentos S.A. | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000167_CT_AIRB | 55S3547PRDP469JRO238 | | 2880814 | | AGU CT Equity | Agrium Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000168_CT_AIRB | 4B4HI3CGXMBDC0G6BM51 | | | | AC/A CT Equity | Air Canada | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000169_CT_AIRB | 549300OSW32RVX8CCZ87 | | | | ANCUF PQ Equity | Alimentation Couche-Tard Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000170_CT_AIRB | DR5LKEURSR8SXLM64266 | | 7501889 | | ALA CT Equity | AltaGas Ltd. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000171_CT_AIRB | 0O4KBQCJZX82UKGCBV73 | | | | ABX CN EQUITY | Barrick Gold Corp | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000172_CT_AIRB | 549300I19203PRB5KR45 | | | | BCE CT Equity | BCE Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000173_CT_AIRB | 549300VPM8ERH1Q42198 | | | | | Bell Canada | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000174_CT_AIRB | W7L3VLU8EHQY34Z36697 | | | | BBD/B CN EQUITY | Bombardier Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000175_CT_AIRB | 36ZUFRRMJERSM4Q0S289 | | 746053 | | BPO CT Equity | Brookfield Office Properties Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000176_CT_AIRB | 3SU7BEP7TH9YEQOZCS77 | | | | CNI UN Equity | Canadian National Railway Company | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000177_CT_AIRB | 5493008IGIA1HJMDJS40 | | 1722453 | | CNQ CT Equity | Canadian Natural Resources Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000178_CT_AIRB | NXIVWPYOIVYXFF6WCZ47 | | | | CVE CN EQUITY | Cenovus Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000179_CT_AIRB | 549300WSRCZY73ZG3090 | | 00326711660005 | | | CGI GROUP INC. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000180_CT_AIRB | XYSIJOU3HNVROZWNA008 | | | | UFS CT Equity | Domtar Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000181_CT_AIRB | 98TPTUM4IVMFCZBCUR27 | | | | ENB CN EQUITY | Enbridge Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000182_CT_AIRB | CZ72ZHBVKZXQRV3XFE26 | | | | ECA CN EQUITY | Encana | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000183_CT_AIRB | 549300679TRDUXPT7415 | | 206654303 | | | EPCOR Utilities Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000184_CT_AIRB | I2YOHH65IBBT53JFYQ52 | | | | G CT Equity | Goldcorp Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000185_CT_AIRB | B1EEF6ML54YDWRC6ZK53 | | 2015335496 | | | Harvest Operations Corp. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000186_CT_AIRB | 549300UEBMAQDN0K0R06 | | | | K CN EQUITY | Kinross Gold Corp | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000187_CT_AIRB | 95RWVLFZX6VGDZNNTN43 | | | | MG CN EQUITY | Magna International Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000188_CT_AIRB | 6Q7WW7FQZR6X22IL2I79 | | | | | Nexen Energy ULC | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000189_CT_AIRB | 549300O4ZJZZOHH4H804 | | 3572862 | | NBD CT Equity | Norbord Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000190_CT_AIRB | 5493007M1XGU5E55ZJ25 | | | | | NOVA Chemicals Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000191_CT_AIRB | 549300HDLRTPBQU69P29 | | | | BIN CT Equity | Progressive Waste Solutions Ltd. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000192_CT_AIRB | 549300A0QNNPY14D9106 | | | | SCC CT Equity | Sears Canada Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000193_CT_AIRB | 3XCBVWUPHGBZ5GF7TY15 | | | | SU CN EQUITY | Suncor Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000194_CT_AIRB | NQWTWUIL1PK7V7N5Y468 | | | | TLM CN EQUITY | Talisman Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000195_CT_AIRB | T8KI5SQ2JRWHL7XY0E11 | | | | TCK/B CN EQUITY | Teck Resources Ltd [Ex-Teck Cominco Ltd] | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000196_CT_AIRB | YHKQM2RIPKZYOZ6RVZ46 | | | | TK US Equity | Teekay Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000197_CT_AIRB | L2TEUTQ8OSHMJWVLCE40 | | | | T CT Equity | TELUS Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000198_CT_AIRB | 549300561UZND4C7B569 | | 884903 | | TOC GF Equity | Thomson Reuters Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000199_CT_AIRB | HJZQGXYTVV2NWJZLPW74 | | | | TOM GY Equity | Toyota Credit Canada Inc. | CA | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000200_CT_AIRB | 5BV0116231JPDAPMGH09 | | | | TRP UN Equity | TransCanada PipeLines Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000201_CT_AIRB | PRAQ4VOSFIK7OQ8Z2512 | | 4406354 | | VALE3 BS Equity | Vale Canada Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000202_CT_AIRB | WT03B8BB1IX8WI9ZGV02 | | | | | Vermilion Energy Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000203_CT_AIRB | 549300WHE4O6UJ2KU013 | | | | | Yamana Gold Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000204_CT_AIRB | 5493003DNMEAO1DT3F51 | | | | ABBN VX EQUITY | ABB Ltd [Asea Brown Boveri] | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000205_CT_AIRB | NI14Y5UMU60O7JE9P611 | | | | ADEN VX EQUITY | Adecco SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000206_CT_AIRB | 549300Q3WREIMQYFBC20 | | | | 0170576D SW EQUITY | Ameropa AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000207_CT_AIRB | 5493007KVRV2OKRXFA55 | | CH-020.3.035.716-8 | | AML LN Equity | Amlin AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000208_CT_AIRB | 529900H7ZPIGI2U3CJ14 | | | | | AXPO TRADING AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000209_CT_AIRB | 213800Y5RWKLDPUTT265 | | | | BARN SW EQUITY | Barry Callebaut AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000210_CT_AIRB | 529900UPDCU6WEL7W167 | | | | BALN VX Equity | Basler Versicherung AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000211_CT_AIRB | | 2816554-6 | HRB54517 | DE000DCAG010 | 7705815Z SW EQUITY | DEMAG CRANES AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000212_CT_AIRB | 5493002MXX2JLKWLE880 | | | | 567151Z SW EQUITY | Duferco SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000213_CT_AIRB | 549300I08UA8SMJON743 | | CH-270.3.002.354-9 | | DUFN EB Equity | Dufry international AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000214_CT_AIRB | 549300ADLU67CYBFIW70 | | CH-645.1.008.684-9 | | | Elsevier Finance SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000215_CT_AIRB | 529900Y8BGAFVVVYVN24 | | | | GATE SE Equity | gategroup Holding AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000216_CT_AIRB | 213800SVRMQA1TD91D41 | | | | GIVN VX Equity | Givaudan SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000217_CT_AIRB | 213800PSSU2QXF1WLR89 | | | | GLEN LN EQUITY | Glencore International AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000218_CT_AIRB | 549300DHSS9U1QKJZG57 | | KvK 34275373 0000 | | 1002136Z SW EQUITY | GUNVOR INTERNATIONAL BV | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000219_CT_AIRB | 529900EHPFPYHV6IQO98 | | | | HOLN VX EQUITY | Holcim Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000220_CT_AIRB | 529900Q0YED3805QXQ66 | | | | | KUEHNE AND NAGEL INTERNATIONAL AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000221_CT_AIRB | 52990074N8ID7UPV7A95 | | | | | LIEBHERR-INTERNATIONAL AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000222_CT_AIRB | 549300EFW4H2TCZ71055 | | | | | Lonza Group AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000223_CT_AIRB | KY37LUS27QQX7BB93L28 | | CH-550.0.067.293-5 | CH0038863350 | NESN.VX | NESTLE SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000224_CT_AIRB | 529900I2PEF1FN6N6723 | | | | 2284161Z SW EQUITY | Nord Stream AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000225_CT_AIRB | | | | | NOVN VX EQUITY | Novartis AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000226_CT_AIRB | 549300HUJ5CJUX02RS52 | | | | | OMV SUPPLY & TRADING AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000227_CT_AIRB | 5299002JRTT699WFOV74 | | | | | OMYA (Schweiz) AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000228_CT_AIRB | 549300HMJAFUW4NSKI73 | | | | | Paul Reinhart AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000229_CT_AIRB | | | | | ROG VX EQUITY | Roche Holding Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000230_CT_AIRB | 529900PTQ0Z1J44SHZ08 | | CH-100.3.010.656-7 | | STLN SE Equity | SCHMOLZ + BICKENBACH AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000231_CT_AIRB | 549300R3N69ECGYPU434 | | | | SIK IX Equity | Sika AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000232_CT_AIRB | 213800Z8NOHIKRI42W10 | | | NL0000226223 | STM FP EQUITY | STMICROELECTRONICS NV | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000233_CT_AIRB | 5493000KUC3Z24U77V93 | | | | SLHN VX Equity | Swiss Life Holding AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000234_CT_AIRB | 5493005SL9HHOXS3B739 | | CHE-102.753.938 | | SCMN VX Equity | Swisscom AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000235_CT_AIRB | 549300HTOMQG20JYV568 | | | | SYNN VX Equity | Syngenta AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000236_CT_AIRB | KSVC38RP5WL6C6LJGG03 | | | | TYC US Equity | Tyco International Ltd. | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000237_CT_AIRB | 549300VBJS7MG74G2H60 | | | | | Weatherford International Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000238_CT_AIRB | | | | | WOS LN EQUITY | Wolseley Plc | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000239_CT_AIRB | | | | | XTA LN EQUITY | Xstrata Plc | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000240_CT_AIRB | 50ZCTKCMUDIABGHX3R52 | | | | | Zurich Insurance Company | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000241_CT_AIRB | 549300IF4IFG0FS0RM26 | | | | AESGENER CC Equity | AES Gener S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000242_CT_AIRB | 549300NLTGCFV7482429 | | | | CENCOSUD CC Equity | Cencosud S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000243_CT_AIRB | 549300YP3P0JZBLIV197 | | | | | EMPRESA NACIONAL DEL PETROLEO | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000244_CT_AIRB | 549300G475ACIABB4385 | | | USG49215AA73 | CMPC CC Equity | Inversiones CMPC S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000245_CT_AIRB | 549300HX3UUDPEFTG707 | | | | LAN CC Equity | Latam Airlines Group S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000246_CT_AIRB | 549300RUPF4SKMJPUR70 | | | | BLT LN Equity | Minera Escondida Limitada | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000247_CT_AIRB | | | | | 600031 CH EQUITY | Sany Heavy Industry Co Ltd | CN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000248_CT_AIRB | A25574TZFLBNK7NWQT47 | | | | PRE CT Equity | Pacific Rubiales Energy Corp. | CO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000249_CT_AIRB | 724500JV0VHPRVANL538 | | 5778 | ANN4327C1220 | | HUNTER DOUGLAS NV | CW | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000250_CT_AIRB | 213800MRTA64ULUE9919 | | | | | CARBO ONE LIMITED | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000251_CT_AIRB | 549300OEZB4GETCGFX34 | | | | | GUNVOR GROUP LTD | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000252_CT_AIRB | 549300IVA1PZNX2MN285 | | | | 0163947D CY EQUITY | Mercuria Energy Group Ltd | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000253_CT_AIRB | 2138001LK2Z2HSER4U15 | | | | PRS NO EQUITY | PROSAFE | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000254_CT_AIRB | 31570010000000137835 | 1131604 | 29287391 | | | ALTA, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000255_CT_AIRB | 31570010000000116592 | 657856 | 25572881 | | | ARMATURY Group a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000256_CT_AIRB | 31570010000000075367 | 765380 | 28402758 | | | BAK stavební společnost, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000257_CT_AIRB | 31570010000000115525 | 834699 | 46504940 | | | Cerea, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000258_CT_AIRB | 31570010000000034336 | 1023328 | 70994226 | | | České dráhy, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000259_CT_AIRB | 315700CTFRL3U2DNMO58 | 633919 | 25085689 | | | CETELEM ČR, a.s. | CZ | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000260_CT_AIRB | 529900S5R9YHJHYKKG94 | | | CZ0005112300 | CEZ CP EQUITY | CEZ a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000261_CT_AIRB | 315700XJHXU2PD40RU82 | 865668 | 48589837 | | | DEKTRADE a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000262_CT_AIRB | 529900C5PL4JGDILRZ94 | 837043 | 46678468 | | | HOCHTIEF CZ a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000263_CT_AIRB | 31570010000000099520 | 644725 | 25322257 | | | IMOS Brno, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000264_CT_AIRB | 31570010000000032687 | 1086806 | 931 | | | METALIMEX a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000265_CT_AIRB | 315700JDC49X4VSP6Z49 | 601013 | 14915 | | | Metrostav a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000266_CT_AIRB | 315700 66GBSS7JYFEL35 | 817880 | 45193592 | | | MJM Litovel a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000267_CT_AIRB | 31570010000000120084 | 832322 | 46342796 | | | OHL ŽS, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000268_CT_AIRB | 31570010000000009116 | 699640 | 26463318 | | | OTE, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000269_CT_AIRB | 31570010000000026285 | 671247 | 25860038 | | | Pars nova a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000270_CT_AIRB | 315700LTSCT2O45NWM28 | 805950 | 43873189 | | | PRAKAB PRAŽSKÁ KABELOVNA, s.r.o. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000271_CT_AIRB | 31570010000000115622 | 817271 | 45148155 | | | Primagra, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000272_CT_AIRB | 549300KL08IFWLTWLQ52 | 691287 | 26271303 | | | Skanska a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000273_CT_AIRB | 529900I8XOZDM4ZQSQ21 | | | | 1025Z CP EQUITY | Skoda Auto A.S. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000274_CT_AIRB | 31570010000000031135 | 923751 | 62623753 | | | ŠKODA TRANSPORTATION a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000275_CT_AIRB | 213800Z39ZW4XHAAUA27 | 725860 | 27195147 | | | SMP CZ, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000276_CT_AIRB | 3157004ICDH3MRKW7534 | 889798 | 60193336 | | | Telefónica Czech Republic, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000277_CT_AIRB | 31570010000000055191 | 617997 | 18050646 | | | TŘINECKÉ ŽELEZÁRNY, a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000278_CT_AIRB | 3157007C98ILJK5ST356 | 609769 | 15886492 | | | UniCredit Leasing CZ, a.s. | CZ | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000279_CT_AIRB | 315700EFFOU65ETZ0V16 | 886003 | 531766 | | | UNISTAV a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000280_CT_AIRB | 31570010000000001356 | 672337 | 25877950 | | | VÍTKOVICE HEAVY MACHINERY a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000281_CT_AIRB | 31570010000000003490 | 710607 | 26823357 | | | VÍTKOVICE POWER ENGINEERING a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000282_CT_AIRB | 31570010000000015033 | 697350 | 26415623 | | | W.A.G. payment solutions, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000283_CT_AIRB | 5493005KH7FO1T5TMX47 | 1236614-2 | | | ASG GY Equity | AachenMuenchener Lebensversicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000284_CT_AIRB | 549300JSX0Z4CW0V5023 | 1319784-3 | | | | ADIDAS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000285_CT_AIRB | 549300X1WWPGMS47QQ72 | 1215807-7 | | | ASG GY Equity | Advocard Rechtsschutzversicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000286_CT_AIRB | 529900SO83U6ISM6DL85 | 2832395-4 | HRA36525B | | | ALBA Group plc & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000287_CT_AIRB | 529900K9B0N5BT694847 | 1100627-7 | | | ALV GY Equity | Allianz SE | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000288_CT_AIRB | 529900C058B9OTVFTU36 | 2033673-1 | HRB98981 | | | ASKLEPIOS KLINIKEN GMBH HAMBURG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000289_CT_AIRB | 549300FJWANEIJ25D318 | 1545974-6 | | | | Atlas Copco Energas GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000290_CT_AIRB | 529900YNBT62HCUPRG10 | 1106210-6 | | | | AUGUST STORCK KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000291_CT_AIRB | 5299005SHIN9ZK7GW242 | 1124841-6 | HRB1775 | DE0006766504 | NDA GY EQUITY | Aurubis AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000292_CT_AIRB | 529900PXZU3YHO6HMD80 | 1130123-1 | | | | Axel Springer SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000293_CT_AIRB | 529900AJX4TCFW0QT666 | 1104883-2 | | | | B. Braun Melsungen Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000294_CT_AIRB | 529900PM64WH8AF1E917 | 1102017-9 | HRB6000 | DE000BASF111 | BAS GR EQUITY | BASF SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000295_CT_AIRB | 529900XMQYET3NBF2363 | 2192515-1 | HRB101375 | DE0005168108 | B5A GY EQUITY | Bauer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000296_CT_AIRB | 549300J4U55H3WP1XT59 | 1109561-9 | | | BAYN GY EQUITY | Bayer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000297_CT_AIRB | YEH5ZCD6E441RHVHD759 | 1103190-3 | | | BMW GY EQUITY | Bayerische Motoren Werke AG [BMW AG] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000298_CT_AIRB | 529900SM0FDLLYATXU36 | 1103233-1 | | | | BAYWA AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000299_CT_AIRB | 5299001BUUGXAREGE533 | 1103821-3 | | | BTG GR EQUITY | Bertelsmann SE & Co. KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000300_CT_AIRB | 529900H0HULEN2BZ4604 | 1114115-7 | BWMAHRB710296 | | GBF GY Equity | Bilfinger SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000301_CT_AIRB | 529900XBEZ2EYI9ZOV89 | 3010079-6 | | | | BMG Rights Management GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000302_CT_AIRB | 529900FOTM78R9Q9NY89 | 1163617-2 | HRB75534 | | 2340173Z GR EQUITY | BOSCH UND SIEMENS HAUSGERATE GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000303_CT_AIRB | NNROIXVWJ7CPSR27SV97 | 2926464-5 | | | BNR GY EQUITY | Brenntag AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000304_CT_AIRB | 529900OQDCYXCLQOAY53 | 1105482-2 | | | | Burda Gesellschaft mit beschränkter Haftung | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000305_CT_AIRB | 5299000XH7YX33EJZP65 | 2730972-3 | | | | CARL ZEISS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000306_CT_AIRB | 52990076MX7KD2XYCH67 | 1111099-6 | HRB9517 | DE000CLS1001 | CLS1 GY EQUITY | Celesio AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000307_CT_AIRB | 529900O4ND7T8ABIXF67 | 1235957-6 | | | | Claas Kommanditgesellschaft auf Aktien mbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000308_CT_AIRB | 529900A7YD9C0LLXM621 | 1106273-4 | HRB3527 | DE0005439004 | CON GY EQUITY | CONTINENTAL AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000310_CT_AIRB | 5299007VZZKH65OCN774 | 2781995-2 | | | | Cronimet Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000311_CT_AIRB | 5299008ODF4EFHRI0G60 | 2402196-6 | HRB8957 | | 7097181Z GR EQUITY | CWS-boco International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000312_CT_AIRB | 5299005LEM60UYKU5235 | 1106512-5 | | | | DACHSER Group SE & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000313_CT_AIRB | 529900R27DL06UVNT076 | 2344103-3 | HRB19360 | | DAI GR EQUITY | Daimler AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000314_CT_AIRB | 5299006S0UKN6D9ZP412 | 2451917-5 | | | | DB NETZ AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000315_CT_AIRB | 529900I2DLZPTFPENJ05 | 1106744-4 | | | | DEHNER GMBH & CO KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000316_CT_AIRB | 5299005A2ZEP6AP7KM81 | 2537834-0 | | | ANN GF Equity | Vonovia SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000317_CT_AIRB | 52990063S23N13HU4E98 | 1818189-1 | HRB50000B | | DBHN GR EQUITY | DEUTSCHE BAHN AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000318_CT_AIRB | 529900PH63HYJ86ASW55 | 1107110-7 | HRB2168 | | LHA GY EQUITY | DEUTSCHE LUFTHANSA AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000319_CT_AIRB | 52990063W8KQHQMF4M43 | 2623414-6 | | | DPW GF Equity | Deutsche Post Finance B.V. | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000320_CT_AIRB | 529900ITHU5Y51F1S257 | 1107106-5 | | | | DEUTSCHE SPARKASSEN LEASING AG & CO KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000321_CT_AIRB | 549300V9QSIG4WX4GJ96 | 2185287-6 | HRB6794 | | DTE GY EQUITY | DEUTSCHE TELEKOM AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000322_CT_AIRB | 529900KSWLV9JYE7NC83 | 2095980-5 | HRB34977 | | | DFS Deutsche Flugsicherung GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000323_CT_AIRB | 529900QTO8D2QK2TJG32 | 1107340-0 | | | | Diehl Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000324_CT_AIRB | 529900Y1AT9MQF6UYT42 | 2836050-1 | HRB203044 | | | DMK DEUTSCHES MILCH-KONTOR GMBH BREMEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000325_CT_AIRB | 529900YZNQ3MUUZ02M47 | 1117002-4 | HRB242 | | | Douglas Holding AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000326_CT_AIRB | 5299004W7VTLPROHR533 | 1125242-6 | HRA8242 | | | DR AUGUST OETKER KG BIELEFELD | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000327_CT_AIRB | 529900EWEX125AULXI58 | 3008027-9 | | | PAH3 GY EQUITY | Dr Ing HCF Porsche AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000328_CT_AIRB | 5493005UFVHY0PPNKD75 | 1107708-8 | HRB7903HL | DE0005550602 | DRW3 GY EQUITY | Drägerwerk AG & Co. KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000329_CT_AIRB | 52990076FKBR9THZ8C62 | 2779318-1 | | | | DYWIDAG-Systems International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000330_CT_AIRB | 529900Z8W8S8J1P7U364 | 1105067-1 | HRA9905 | | | E BREUNINGER GMBH CO STUTTGART | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000331_CT_AIRB | Q9MAIUP40P25UFBFG033 | 1134262-3 | HRB22315 | | EOAN GY EQUITY | E.ON SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000332_CT_AIRB | 5299000MT7P9STUCL908 | 1137158-0 | | | | Ed. Züblin Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000333_CT_AIRB | 529900JSFZ4TS59HKD79 | 2331844-7 | | | EBK GR EQUITY | Energie Baden-Wurttemberg AG [EnBW] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000334_CT_AIRB | 549300OQ94C7KRGGC351 | 2177540-8 | | | ASG GY Equity | Envivas Krankenversicherung AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000336_CT_AIRB | 41GUOJQTALQHLF39XJ34 | 1518676-0 | | | 154407Z GR EQUITY | Evonik Industries AG (Evonic) | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000337_CT_AIRB | 529900L64X6KZZW19R71 | 1108854-9 | | | 4501Z GR EQUITY | EWE AG [Energieversorgung Weser-Ems] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000338_CT_AIRB | 529900D7N2PTTZWFWN57 | 2579145-0 | | | | F.S. Fehrer Automotive GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000339_CT_AIRB | 529900EI7R9SCEJP4T76 | 1109776-3 | 00311027000005 | | | FERROSTAAL GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000340_CT_AIRB | 529900WBP9HFX10RKB30 | 1110203-5 | | | | FLUGHAFEN MUNCHEN GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000341_CT_AIRB | 529900VHM89GUAJ1RK35 | 1114926-7 | HRB25 | | 1048Z GR EQUITY | FRANZ HANIEL & CIE GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000342_CT_AIRB | 5299001ERX0K10IZUL40 | 1110198-7 | | | | FRAPORT AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000343_CT_AIRB | XDFJ0CYCOO1FXRFTQS51 | 1110492-4 | HRB11852 | DE0005785604 | FRE GY EQUITY | FRESENIUS SE & CO. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000344_CT_AIRB | 5299006NS9FCLFHZVL76 | 1578686-6 | HRB714579 | | | Freudenberg SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000345_CT_AIRB | 529900KXMB40SPYJD743 | 2052428-6 | HRB36569B | | 7013717Z GR EQUITY | GAZPROM Germania GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000346_CT_AIRB | 549300PHUU0ZZWO8EO07 | 1122951-5 | | | GEA GR EQUITY | GEA Group AG [Global Engineering Alliance] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000347_CT_AIRB | 529900JGEOQMCDYOK785 | 1135188-9 | | | | Gelsenwasser AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000348_CT_AIRB | 529900F916IVP0TJZK88 | 1051383-6 | HRA11722 | | | GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000349_CT_AIRB | 5299006GD4UWSYZOKC28 | 2877346-3 | HRB56040 | | GXI GY Equity | Gerresheimer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000350_CT_AIRB | 529900OJM5EX75OD8032 | 1113335-2 | | | | Getreide-Aktiengesellschaft vorm.P.Kruse- Chr.Sieck | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000351_CT_AIRB | 529900K6BWO03KP4GU58 | 1113443-4 | | | | Giesecke & Devrient Gesellschaft mit beschränkter Haftung | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000352_CT_AIRB | 529900J0V7C8Z8MLN980 | 2943243-2 | | | | Gigaset Communications GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000353_CT_AIRB | 529900LPAX2H9S4NKU05 | 1215951-3 | | | | Gothaer Finanzholding AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000354_CT_AIRB | 529900F4P4RV4Z50PI82 | 1114066-2 | HRB527 | | | GROSSKRAFTWERK MANNHEIM AG MANNHEIM | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000355_CT_AIRB | HD52L5PJVBXJUUX8I539 | 2294348-4 | | | HPL GR EQUITY | Hapag-Lloyd AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000356_CT_AIRB | 5299007CE1VJWKM99H49 | 1130882-2 | HRB2680KI | | 4729Z GR EQUITY | Hauptgenossenschaft Nord AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000357_CT_AIRB | 529900MKHOFQI4A0XC48 | 2873755-9 | | | | HAWE Hydraulik SE | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000358_CT_AIRB | 529900221071.9199GO56 | 2588017-0 | | | | HDI Versicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000359_CT_AIRB | 529900755OZXM37H4975 | 1115355-8 | | | | Heckler & Koch GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000360_CT_AIRB | LZ2C6E0W5W7LQMX5ZI37 | 1126630-1 | HRB330082 | DE0006047004 | HEI GY EQUITY | HEIDELBERGCEMENT AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000361_CT_AIRB | 529900ZM98OISTG16932 | 1115394-7 | | | HDD GY Equity | Heidelberger Druckmaschinen AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000362_CT_AIRB | 529900PLX4ADJFWIY024 | 1135805-8 | | | 2550Z GR EQUITY | Hella KGaA Hueck & Co | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000363_CT_AIRB | 52990027B9ARY5AC8476 | 1115622-1 | | | | HELM AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000364_CT_AIRB | 549300VZCL1HTH4O4Y49 | 1115688-2 | HRB4724 | DE0006048408 | HEN3 GY EQUITY | HENKEL AG & CO. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000365_CT_AIRB | 5493007EO7JOPWXHBJ27 | 1740986-3 | HRB3364 | | | Heraeus Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000366_CT_AIRB | 529900BVZYMVDRRSXY68 | 1306869-7 | HRB390485 | | 3540636Z GR EQUITY | HERRENKNECHT AKTIENGE-SELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000367_CT_AIRB | 529900O7US4NP0J6XD12 | 1179777-6 | | | | HETTICH HOLDING GMBH & CO OHG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000368_CT_AIRB | 529900Y25S8NZIYTT924 | 1116241-9 | | | HOT GY EQUITY | Hochtief AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000369_CT_AIRB | 5299008WW53GLXRORN29 | 1350826-2 | HRB2311 | | HBM GY Equity | Hornbach-Baumarkt-AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000370_CT_AIRB | 529900LFVU534EBRXD13 | 1104693-5 | | | | HUGO BOSS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000371_CT_AIRB | TSI2PJM6EPETEQ4X1U25 | 2443536-4 | | | IFX GY Equity | Infineon Technologies AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000372_CT_AIRB | 529900FFRTWZQXTTUB07 | 1193155-7 | | | 7573220Z GR EQUITY | Intersnack Knabber-Gebäck GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000373_CT_AIRB | 529900DJMOF0DTSWHO38 | 2850239-1 | HRB40163 | | | JUWI AG WÖRRSTADT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000374_CT_AIRB | 529900YURAYD4IJX2J91 | 1128982-4 | HRB2669 | | SDF GY Equity | K+S Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000376_CT_AIRB | 529900WFRVF4SQ2EV734 | 1121308-9 | HRA102851 | | 509821Z GR EQUITY | Kaufland Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000377_CT_AIRB | 529900CQ31CN6GV5LL52 | 2821686-9 | NRWDUHRB20486 | | KCO GY Equity | Kloeckner & Co. S.E. | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000378_CT_AIRB | 5299001GRRO0Z25YZT52 | 1130169-4 | | | | Knorr-Bremse AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000379_CT_AIRB | 529900IQ90WSXBWSTD78 | 1131272-5 | | | | KOENIG & BAUER AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000380_CT_AIRB | 529900LUYJ0V8SOOT260 | 1173404-3 | HRA4415 | | 3612759z gr equity | KRAFTVERKEHR NAGEL GMBH & CO. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000381_CT_AIRB | 529900MAU9591GT2S236 | 2849255-1 | | | | KraussMaffei Technologies GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000382_CT_AIRB | 529900NY2GSZWWUBW049 | 1120219-9 | | | | KRONES Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000383_CT_AIRB | 529900BVAET534PD7C28 | 1119133-5 | HRB21016 | DE0006292006 | KSB3 GY EQUITY | KSB Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000384_CT_AIRB | 529900VPRFDDIN7BE119 | 1117324-2 | HRB22709 | | IWKG IX Equity | KUKA AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000385_CT_AIRB | 529900FR2K4P9L9XLV21 | 1119187-1 | | | | KWS SAAT SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000386_CT_AIRB | 529900PTLRE72EMYIJ77 | 2451186-7 | HRB53652 | | LXS GF Equity | Lanxess AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000387_CT_AIRB | 5299002HNCMIUBHOMK35 | 1121223-0 | HRB202 | DE0005408884 | LEO GY EQUITY | Leoni AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000388_CT_AIRB | 529900EW0ZH7KAZ11H71 | 1797294-4 | | | | Lidl Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000389_CT_AIRB | WTV8QGD5UD7MMD4HS345 | 1121375-8 | | | LIN GY Equity | Linde AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000390_CT_AIRB | 529900SL1W4KHVE18T81 | 1121582-9 | | | | LOHMANN + Co. AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000391_CT_AIRB | 52990098TR1QJBW1YG58 | 1147145-5 | | | | MAHLE GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000392_CT_AIRB | 52990018UPG26YRFSM46 | 1122332-8 | HRB179426 | DE0005937007 | MAN GR EQUITY | MAN SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000393_CT_AIRB | 5299009Z8B0YE4ECMJ92 | 1044964-3 | | | | Media-Saturn Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000394_CT_AIRB | 5299009WLGROB3HKM878 | 1522457-9 | | | | MEGGLE AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000395_CT_AIRB | 529900OAREIS0MOPTW25 | 2198479-4 | HRB6164 | | MRK GF Equity | Merck KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000396_CT_AIRB | 5299001X9L42HXEBCZ51 | 1188960-7 | | | | Ceconomy AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000397_CT_AIRB | 529900ZYVEIYJRO6TG34 | 3328361-5 | | | | Meyer Werft GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000398_CT_AIRB | 213800E45LWMBVNF3R85 | 3052190-0 | NRWGRHRB8959 | | MNDI LN Equity | Mondi Consumer Packaging International AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000399_CT_AIRB | 529900807L67JY81RD65 | 2755947-5 | | | MTX GY Equity | MTU Aero Engines AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000400_CT_AIRB | 529900ISR2VNZV1C0T93 | 1182822-5 | | | | MVV Energie AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000401_CT_AIRB | 529900UXIUW801PQDI37 | 2597701-8 | | | | N-ERGIE AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000402_CT_AIRB | 529900HVDYCUWVD0OE76 | 2551585-9 | | | | NORDEX SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000403_CT_AIRB | 549300UH52ZS8O00MO03 | 1125476-0 | | | | Osram GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000404_CT_AIRB | 529900LMI5FN0KFOE272 | 1125552-8 | HRA62024 | | OTVR GR EQUITY | OTTO (GMBH & CO.KG) | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000405_CT_AIRB | 529900ELIX8Z8PQ6CU28 | 2593300-3 | | | | PAPIERFABRIK PALM GMBH & CO.KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000406_CT_AIRB | 529900HT3KJHBHNHDT64 | 1397102-3 | HRB6100 | | 259743Z GR EQUITY | PERI GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000407_CT_AIRB | 52990037VWJGYKGP9877 | 1131747-6 | HRA3551 | | 2590Z GR EQUITY | PHOENIX Pharmahandel GmbH & Co KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000408_CT_AIRB | 5299008XQJHPTOF8R354 | 2696731-5 | 241336g | | 661074Z GR EQUITY | Porsche Corporate Finance GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000409_CT_AIRB | 529900NY0WWQUKOMWQ37 | 2399699-4 | | | PSM GY EQUITY | ProSiebenSat 1 Media SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000410_CT_AIRB | 529900Z5KBA9KJP6EK09 | 1196360-0 | | | | R+V Versicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000411_CT_AIRB | 5299001OU9CSE29O6S05 | 1127893-4 | | | RHM GY EQUITY | Rheinmetall AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000412_CT_AIRB | 529900F0LT5OP4SV6122 | 1104684-4 | | | | Robert Bosch GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000413_CT_AIRB | 529900BZ1C5S5WQENF25 | 2820967-4 | HRB721056 | | | ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000414_CT_AIRB | 529900GB7KCA94ACC940 | 2531238-0 | HRB14525 | DE0007037129 | RWE GY EQUITY | RWE AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000415_CT_AIRB | 529900Q5SR06C5T8NO26 | 1128992-3 | HRB8372 | | 7015557Z GR EQUITY | Salzgitter Mannesmann Handel GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000416_CT_AIRB | 529900D6BF99LW9R2E68 | 1308819-0 | | | SAP GY EQUITY | SAP SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000417_CT_AIRB | 529900JL0HDVGZMUJF32 | 3043578-8 | | | | IHO Verwaltungs GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000418_CT_AIRB | 529900D8QMD1LL0E2393 | 2800313-5 | | | | Schletter GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000419_CT_AIRB | 529900DG0F6AGQAP6N55 | 1131407-7 | 55234831 | | | SCHOLZ Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000420_CT_AIRB | 5299009QTM3SJL9BNR19 | 2209676-2 | | | | Schott AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000421_CT_AIRB | 529900ZCRUJ3J5PYWX81 | 2577577-6 | | | RPW GR EQUITY | SENVION GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000422_CT_AIRB | 52990038IB31TYK07X63 | 1129569-8 | | | SGL GY Equity | SGL Carbon SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000423_CT_AIRB | W38RGI023J3WT1HWRP32 | 1129508-6 | HRB12300B | | SIE GY EQUITY | Siemens Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000424_CT_AIRB | 529900M1LIO0SLOBAS50 | 1532176-3 | HRB1562 | DE0003304002 | SOW GY EQUITY | Software AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000425_CT_AIRB | 549300WM0X4AUT710770 | 3278292-2 | | | | Springer Science+Business Media Deutschland GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000426_CT_AIRB | 529900FMTTLMH0P0DL10 | 1473528-6 | | | | STADA Arzneimittel Aktienge-sellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000427_CT_AIRB | 549300YTRYZPM57T3319 | 1132051-2 | | | | STADTWERKE HANNOVER AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000428_CT_AIRB | 529900QOJGJ2975GD560 | 2971375-7 | | | | Stahlgruber Otto Gruber AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000429_CT_AIRB | 5299003M4PGUGL48LS74 | 3094881-4 | | | | Styrolution Group GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000430_CT_AIRB | 529900Y2V1QWBDCBT818 | 2653119-4 | | | | Südwestdeutsche Medien Holding GmbH | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000431_CT_AIRB | 529900S8QNB101D40S72 | 1130211-4 | | | SZU GY EQUITY | Südzucker AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000432_CT_AIRB | 529900D82I6R9601CF26 | 2819960-2 | HRB200436 | | | SYMRISE AG HOLZMINDEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000433_CT_AIRB | 529900P710MOUBKZDL27 | 2269857-5 | HEESHRB85143 | | | Techem GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000434_CT_AIRB | 529900COI81IT9N2Y682 | 3009289-4 | HRB180660 | | | THÜGA HOLDING GMBH + CO KGAA MÜNCHEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000435_CT_AIRB | 549300UDG16DOYUPR330 | 2411649-3 | HRB9092 | DE0007500001 | TKA GR EQUITY | THYSSENKRUPP AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000436_CT_AIRB | 529900JBK6KNC4HSW032 | 1672825-5 | | | | Tönnies Holding GmbH & Co. KG | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000437_CT_AIRB | 52990021AYVJLL2XMK94 | 2182800-9 | HRB16654 | | 7010965Z GR EQUITY | TRIMET ALUMINIUM SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000438_CT_AIRB | 529900SL2WSPV293B552 | 1126744-0 | | | TUI1 GY EQUITY | TUI AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000439_CT_AIRB | 3VEKWPJHTD4NKMBVG947 | 2353095-9 | | | | United Internet AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000440_CT_AIRB | XQMNIROSQAS7Y9TT7I97 | 2515082-2 | NRWKOHRA24116 | | LBTYA UW Equity | Unitymedia Hessen GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000441_CT_AIRB | 529900I1IDJLEXFUYN67 | 3340688-5 | | | | WELTBILD GMBH & CO. KG, AUGSBURG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000442_CT_AIRB | 529900AGED6PJE9AVL37 | 3185940-8 | | | | Vier Gas Transport GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000443_CT_AIRB | 52990023338VFV5AIN59 | 1134669-9 | HRA3389 | | | VIESSMANN WERKE GMBH CO KG ALLENDORF | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000444_CT_AIRB | W24EDTPHEV8NJOD4FA29 | 1627667-7 | | | | VNG-Verbundnetz Gas Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000445_CT_AIRB | 5299004TYSI0Z73QUE46 | 1227804-0 | HRB725621 | | | Voith GmbH & Co. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000446_CT_AIRB | 529900NNUPAGGOMPXZ31 | 1134796-0 | | | VOW3 GY EQUITY | Volkswagen AG [VW] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000447_CT_AIRB | 0NURKC5Q3CJYZPPK5046 | 1134904-0 | | | | WACKER CHEMIE AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000448_CT_AIRB | 529900KKY5IMBX35M241 | 2679160-8 | HRB7736 | | | Wasser und Gas Westfalen GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000449_CT_AIRB | 529900KQ44OJDIDU6J81 | 1135571-6 | | | | WEPA Hygieneprodukte GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000450_CT_AIRB | 5299006E92R0717GXP27 | 3189637-6 | HRA16706 | | 0892272D GR EQUITY | WINGAS GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000451_CT_AIRB | 529900A8LX4KL0YUTH71 | 2543621-3 | | | WDI GY Equity | Wirecard AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000452_CT_AIRB | 529900CAYOWB8YIG7X25 | 1136858-6 | | | | ZF FRIEDRICHSHAFEN AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000453_CT_AIRB | 549300D2K6PKKKXVNN73 | | 22756214 | DK0010244425 | MAERSKB DC EQUITY | A.P.Møller-Mærsk A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000454_CT_AIRB | | | 63965812 | | | A/S SCHOUW & CO | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000455_CT_AIRB | 549300ADWYS7RRJ8BG19 | | 14244441 | | | Aalborg Portland A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000456_CT_AIRB | 549300Y047DQV30CKT47 | | 49723911 | | | ABENA HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000457_CT_AIRB | 549300PLP6WVTICKLD32 | | 10526949 | | | ALM. BRAND FORSIKRING A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000458_CT_AIRB | 529900IJ6T4P1O10R377 | | 25313763 | | | ARLA FOODS A.M.B.A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000459_CT_AIRB | | | 25511484 | | | Atea A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000460_CT_AIRB | 213800KB128IK92MCD10 | | 44782510 | | | AVK Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000461_CT_AIRB | 2138009LJ6FGTV868W59 | | 22069519 | | | BYGMA GRUPPEN A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000462_CT_AIRB | 5493008YL42784DMWN61 | | 25508343 | DK0010181676 | CARLB DC EQUITY | Carlsberg Breweries A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000463_CT_AIRB | | | 27626904 | | | Catering Engros A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000464_CT_AIRB | 213800JF2XSR5NXGL660 | | 12760043 | | | Cheminova A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000465_CT_AIRB | 549300MKPW8ZF3E8MW37 | | 28318677 | | | Chr. Hansen Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000466_CT_AIRB | 213800AWZ8U3FVALIO26 | | 26259495 | | | Coop Danmark A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000467_CT_AIRB | 213800UW822WLK2HZF47 | | | | | Copenhagen Airports Denmark ApS | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000468_CT_AIRB | 529900BWY373HVUNIC90 | | 28527411 | | | Dagrofa ApS | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000469_CT_AIRB | | | 13878595 | | | Dagrofa S-Engros A/S (Foodservice) | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000470_CT_AIRB | 213800FJJH5XFNFIAK90 | | 23256118 | | | Damstahl A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000471_CT_AIRB | 5493007I2KABJNYPD639 | | 20165715 | | | DANFOSS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000472_CT_AIRB | | | 59789317 | | | Danish Agro A.M.B.A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000473_CT_AIRB | 21380063C9WS18D6WJ21 | | 26121264 | | | Danish Crown A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000474_CT_AIRB | 2138007QUZXQLFGCSV45 | | 24246930 | | | DANSK LANDBRUGS GROVVARESELSKAB A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000475_CT_AIRB | 549300FQY6MX8USM0112 | | 35954716 | | 4166777Z DC EQUITY | Dansk Supermarked A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000476_CT_AIRB | 549300JUFTJMOTC28B39 | | 28113951 | | | Danske Commodities A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000477_CT_AIRB | 213800ZCQ8X5QYJWVQ60 | | 42344613 | | | Det Danske Hedeselskab | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000478_CT_AIRB | 549300JZVW1Y1UZ5UK38 | | 14194711 | | | DFDS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000479_CT_AIRB | W9NG6WMZIYEU8VEDOG48 | | 36213728 | | | DONG Energy A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000480_CT_AIRB | 529900X41C0BSLK67H70 | | 58233528 | DK0060079531 | DSV DC EQUITY | DSV A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000481_CT_AIRB | 213800K83X1E9HF1MD69 | | 55828415 | | | DT Group A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000482_CT_AIRB | 529900C0U279ORGJC950 | | 45349918 | | | Ecco Sko A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000483_CT_AIRB | 213800Z47P2HZJKJSK23 | | 75272014 | | | EGM. INT. HOLD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000484_CT_AIRB | 549300JN1F17UXJMM315 | | 17225898 | | | ENERGI DANMARK A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000485_CT_AIRB | 5299003X050CWGDW1Z87 | | | | | Energinet.dk SOV | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000486_CT_AIRB | 213800MXXDGQ3ITPXI41 | | 58180912 | DK0010234467 | | FLSMIDTH & CO. A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000487_CT_AIRB | 549300036WZGCBDPDZ92 | | | | | GF-Forsikring A/S (Unsolicited Ratings) | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000488_CT_AIRB | 5493006R4KC2OI5D3470 | | 56759913 | | | H. Lundbeck A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000489_CT_AIRB | 213800HTGI1CTA7CKP20 | | 34728712 | | | Hedegaard A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000490_CT_AIRB | 213800NLXK98F6PC2R37 | | | | | ISS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000491_CT_AIRB | 549300RIPHN847476O42 | | | | | J. LAURITZEN A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000492_CT_AIRB | 54930032G32N1F8JBV10 | | | | | KIRKBI INVEST A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000493_CT_AIRB | UGKYQUOFW6QSIS3P4P93 | | 47458714 | | LEGO DC EQUITY | LEGO System A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000494_CT_AIRB | 52990077KVK7QCK2NG31 | | 56759514 | | | LEO PHARMA A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000495_CT_AIRB | 529900B5B2U7TIJN7757 | | | | | MONJASA A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000496_CT_AIRB | 213800WNLA5AH3U4WI67 | | 12562233 | | | MT HØJGAARD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000497_CT_AIRB | 549300UQ0QRC1KXGRE08 | | 20293195 | | | NEAS Energy A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000498_CT_AIRB | | | 10845858 | | | Nellemann Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000499_CT_AIRB | 529900197LKWCEQ0NL18 | | 62725214 | | | NKT HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000500_CT_AIRB | 2138007XB7AUOGS4N159 | | 11142141 | | | NORDIC SEAFOOD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000501_CT_AIRB | 2138005ON7KF6M74P542 | | 81203113 | | | Nordisk Dæk Import A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000502_CT_AIRB | 549300DAQ1CVT6CXN342 | | | | NOVOB DC Equity | Novo Nordisk A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000503_CT_AIRB | 529900T6WNZXD2R3JW38 | | 10007127 | | | NOVOZYMES A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000504_CT_AIRB | 213800LALFCP5FJXW153 | | 62497718 | | | Nowaco A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000505_CT_AIRB | 213800PRY3GUP6B5GG04 | | 39170418 | | | OK A.m.b.A. | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000506_CT_AIRB | 213800RE7TE67AUCJS21 | | 11369677 | | | Polar Seafood Denmark | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000507_CT_AIRB | 213800QRC7LNX935OZ09 | | 54879415 | | | Rockwool International A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000508_CT_AIRB | | | 42997811 | | | SANISTÅL A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000509_CT_AIRB | 549300M5XVDYG4I7CC28 | | 14049673 | | | Scan Global Logistics | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000510_CT_AIRB | 5299003KG4JS99TRML67 | | 31080185 | | | SCANDINAVIAN TOBACCO GROUP A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000511_CT_AIRB | 529900N96EOVRB114D28 | | 14773908 | DK0060228559 | TDC DC EQUITY | TDC A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000512_CT_AIRB | 549300ZSIJREG4GDWJ45 | | | | | Topdanmark A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000513_CT_AIRB | 213800A5UXABGUQ3PX11 | | 22460218 | | | TORM A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000514_CT_AIRB | 213800BIA5L8OPBER229 | | | | | Tryg Forsikring A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000515_CT_AIRB | 213800O8J7U9F8Q8VQ80 | | | | | Tryg Garantiforsikring A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000516_CT_AIRB | | | 14003606 | | | Tulip Food Company A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000517_CT_AIRB | 54930026SJ2OBLO6M470 | | 25481968 | | | Verdo A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000518_CT_AIRB | 549300DYMC8BGZZC8844 | | 00311171460005 | | | VESTAS WIND SYSTEMS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000519_CT_AIRB | 213800RM6L9LN78BVA56 | | 71186911 | | | WILLIAM DEMANT HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000520_CT_AIRB | 5493005044RTLQ5RZU70 | | | | | Eesti Energia AS | EE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000521_CT_AIRB | 549300YENFNR57ZJ3X76 | | | | | ABENER ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000522_CT_AIRB | 8ZQH7RR6DBQZIX8PEQ84 | ESA41002288 | A41002288 | | ABG/P SM EQUITY | ABENGOA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000523_CT_AIRB | 549300GKFVWI02JQ5332 | ESA08209769 | A08209769 | | ABE SM EQUITY | ABERTIS INFRAESTRUCTURAS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000524_CT_AIRB | 95980020140005800000 | | | | ANA SM EQUITY | ACCIONA ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000525_CT_AIRB | 95980020140005558665 | ESA28004885 | A28004885 | | ACS SM EQUITY | Actividades de Construccion y Servicios SA [ACS Group] | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000526_CT_AIRB | 213800NKU21ZN7P7RT54 | ESA84409408 | A84409408 | | AMS SM EQUITY | Amadeus IT Group SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000527_CT_AIRB | | ESA26019992 | A26019992 | | 0468005D SM EQUITY | AQUALIA GESTION INTEGRAL DEL AGUA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000528_CT_AIRB | 95980020140005491929 | | A78839271 | | A3M | ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000529_CT_AIRB | 549300MXEGOT8MV1B924 | ESA62186556 | A62186556 | | ONO SM EQUITY | CABLEUROPA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000530_CT_AIRB | 549300CGERG48M7P5E96 | | | | | CENTROS COMERCIALES CARREFOUR S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000531_CT_AIRB | | ESA46146387 | A46146387 | | 0612929D SM EQUITY | COBRA INSTALACIONES Y SERVICIOS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000532_CT_AIRB | | ESA20001020 | A20001020 | | CAF SM EQUITY | CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000533_CT_AIRB | 95980020140005319366 | ESA48012009 | A48012009 | | OLE SM EQUITY | DEOLEO SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000534_CT_AIRB | 54930063C6K2TNFL6H10 | | | | | DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000535_CT_AIRB | | ESA15139314 | A15139314 | | DRC SM EQUITY | DRAGADOS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000536_CT_AIRB | 529900U1P1JEV71EBO44 | ESA28006104 | A28006104 | | 4367465Z SM EQUITY | EADS CONSTRUCCIONES AERONAUTICAS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000537_CT_AIRB | 95980020140005374753 | ESA28017895 | A28017895 | | 1082z sm equity | EL CORTE INGLES S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000538_CT_AIRB | 95980020140005491250 | | A48027056 | | ENO | ELECNOR S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000539_CT_AIRB | 213800VIN4XHLVFIOE10 | | A86484334 | | ENG SQ Equity | Enagas Transportes, S.A.U. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000540_CT_AIRB | 549300LHK07F2CHV4X31 | ESA28023430 | A28023430 | | ELE SM EQUITY | ENDESA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000541_CT_AIRB | 95980020140005732198 | | | | | ESCAL UGS S L | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000542_CT_AIRB | 95980020140005757903 | ESA81939209 | A81939209 | | FER SM EQUITY | Ferrovial SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000543_CT_AIRB | 95980020140005178328 | ESA28037224 | A28037224 | | FCC SM EQUITY | FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000544_CT_AIRB | 549300CKUXDA0CKRQJ56 | ESA80477144 | A80477144 | | GAM SM EQUITY | GAMESA ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000545_CT_AIRB | TL2N6M87CW970S5SV098 | ESA08015497 | A08015497 | | GAS SM EQUITY | GAS NATURAL S.D.G. S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000546_CT_AIRB | 95980020140005484363 | ESB48943864 | B48943864 | | 495294Z SM EQUITY | GESTAMP AUTOMOCION S L | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000547_CT_AIRB | | ESA58389123 | A58389123 | | GRF SM EQUITY | GRIFOLS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000548_CT_AIRB | 213800OILC5Q9AR63B63 | | A09092305 | | | Grupo Antolin-Irausa, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000549_CT_AIRB | | ESA84173947 | A84173947 | | 1234Z SM EQUITY | GRUPO ISOLUX CORSAN SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000550_CT_AIRB | 5QK37QC7NWOJ8D7WVQ45 | ESA48010615 | A48010615 | | IBE SM EQUITY | Iberdrola SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000551_CT_AIRB | 549300GEL7LRGKK0DG70 | | | | | Iberia Lineas Aereas de Espana S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000552_CT_AIRB | GGYEFW27TI7Q3C3XB343 | | | | | INDUSTRIA DE DISEÑO TEXTIL S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000553_CT_AIRB | 95980020140005007414 | | | | | INMOBILIARIA COLONIAL SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000554_CT_AIRB | 549300D4HOJHH0LSET81 | ESA41694266 | A41694266 | | 4516287Z SM EQUITY | INSTALACIONES INABENSA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000555_CT_AIRB | 95980020140005317620 | | | | | ISOLUX INGENIERIA, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000556_CT_AIRB | 95980020140005606874 | | | | | IZASA DISTRIBUCIONES TECNICAS S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000557_CT_AIRB | 529900S4UWJNVO9LEH81 | | A60195278 | | 4374129Z | LIDL SUPERMERCADOS S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000558_CT_AIRB | UIUPNLHSQI58ZL7O2J82 | | A78346558 | | MAP SQ Equity | Mapfre Re, Compania de Reaseguros, S.A. | ES | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000559_CT_AIRB | 95980020140005021479 | ESA79075438 | A79075438 | | | MEDIASET ESPAÑA COMUNICACION S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000560_CT_AIRB | | ESA78304516 | A78304516 | | MEL SM EQUITY | Melia Hotels International SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000561_CT_AIRB | 95980020140005311703 | | | | | NAVANTIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000562_CT_AIRB | 95980020140005395317 | ESA48010573 | A48010573 | | OHL SM EQUITY | OBRASCON HUARTE LAIN S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000563_CT_AIRB | | ESA36603587 | A36603587 | | PVA SM EQUITY | PESCANOVA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000564_CT_AIRB | 549300N94L4D5NDBFG97 | ESA28430882 | A28430882 | | | PROSEGUR COMPAÑIA DE SEGURIDAD S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000565_CT_AIRB | 54930070W8XSY31XK130 | ESA78003662 | A78003662 | | REE SM EQUITY | Red Electrica de Espana SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000566_CT_AIRB | BSYCX13Y0NOTV14V9N85 | | A78374725 | ES0273516007 | REP GY Equity | Repsol, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000567_CT_AIRB | | ESA08000820 | A08000820 | | DMM XT EQUITY | S A DAMM | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000568_CT_AIRB | 549300QHD5DP0GOPGX63 | | | | | SOVENA ESPANA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000569_CT_AIRB | 213800JEZBUPZKWJGF49 | ESA28092583 | A28092583 | | TRE SM EQUITY | TECNICAS REUNIDAS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000570_CT_AIRB | 549300EEJH4FEPDBBR25 | | KvK 24269798 0000 | | TEF SM EQUITY | TELEFONICA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000571_CT_AIRB | | ESA08356727 | A08356727 | | TST SM EQUITY | TESTA INMUEBLES EN RENTA S.A. | ES | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000572_CT_AIRB | 549300FM9ZIJB5FCS825 | | | | | TWINS ALIMENTACION SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000573_CT_AIRB | 95980020140005462150 | ESA79524054 | A79524054 | | 571979Z | URBASER S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000574_CT_AIRB | 5299008CBH6EAEH1VZ37 | ESA28293348 | A28293348 | | | WORLD DUTY FREE GROUP S.A.U., | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000575_CT_AIRB | 743700FHGZEV5UGCB005 | | | FI0009010391 | AHL1V FH EQUITY | Ahlstrom Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000576_CT_AIRB | 529900Q14KI1SCMIMO82 | | | | | Bayer Nordic SE | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000577_CT_AIRB | 5493002B0GOVF42KWX33 | | | | | Cargotec Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000578_CT_AIRB | 549300P8N0P6KDGTJ206 | | | XS0946179529 | TY2 GS Equity | Citycon OYJ | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000579_CT_AIRB | 743700TU2S3DXWGU7H32 | | 0116510-6 | XS0973806861 | EIA GM Equity | Elisa Corporation | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000580_CT_AIRB | 7437006ZZI1F7CUA5518 | | | | | Fingrid Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000581_CT_AIRB | 213800SB6EOB8SSK9W63 | | | FI0009003230 | FIA1S FH EQUITY | Finnair Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000582_CT_AIRB | 743700BKTW4EQIVKYY42 | | | FI0009000400 | FIS1V FH EQUITY | Fiskars Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000583_CT_AIRB | 635400IUIZZIUJSAMF76 | | | FI0009007132 | FUM1V FH EQUITY | Fortum Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000584_CT_AIRB | 743700031Y7RK5H88CQ48 | | | FI0009004824 | KRA1V FH EQUITY | Kemira Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000585_CT_AIRB | 743700OX6HSVMCAHPB95 | | | | | KESKO OYJ | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000586_CT_AIRB | 2138001CNF45JP5XZK38 | 1927400-1 | HRB57225 | | KC4 GR EQUITY | Kone GmbH | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000587_CT_AIRB | 2138007FRMWVPUDCMA45 | | | FI0009007835 | MEO1V FH EQUITY | Metso Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000588_CT_AIRB | 5493009GY1X8GQ66AM14 | | | FI0009013296 | NES1V FH EQUITY | Neste Oil Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000589_CT_AIRB | 549300A0JPRWG1KI7U06 | | | FI0009000681 | NOK1V FH EQUITY | Nokia Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000590_CT_AIRB | 743700YQIO8Y4L4WKR40 | | | | | Nokian Renkaat Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000591_CT_AIRB | 74370061PO7C10E3PA54 | | | | | Norilsk Nickel Harjavalta Oy | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000592_CT_AIRB | 5493009YRUJJDCFF0R80 | | | FI0009002422 | OUT1V FH EQUITY | Outokumpu Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000593_CT_AIRB | 549300R0VN9C371W0E07 | | | FI0009014575 | OTE1V FH EQUITY | Outotec Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000594_CT_AIRB | 743700X6KUJ0Z8GJJF03 | | | | | POHJOLAN VOIMA OY | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000595_CT_AIRB | 743700CIR72J2LJZO637 | | | | | Ramirent Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000596_CT_AIRB | 743700XJC24THUPK0S03 | | | FI0009007694 | SAA1V FH EQUITY | Sanoma Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000597_CT_AIRB | 743700IFQI6W89M1IY95 | | | | | STOCKMANN OYJ ABP | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000598_CT_AIRB | 7437000ZP669LKUTZ738 | | | | STERV FH EQUITY | Stora Enso Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000599_CT_AIRB | 743700LQ48IZBTZN4S52 | | 0196656-0 | XS1043513529 | | Teollisuuden Voima Oyj(TVO) | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000600_CT_AIRB | 743700PKLY067IZIF588 | | | | | Tikkurila Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000601_CT_AIRB | 213800EC6PW5VU4J9U64 | | | FI0009005987 | UPM1V FH EQUITY | UPM-Kymmene Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000602_CT_AIRB | 743700G7A9J1PHM3X223 | | | FI0009003727 | WRT1V FH EQUITY | Wärtsilä Oyj Abp | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000603_CT_AIRB | 549300TLDC3IQX97WU26 | | | | | Wihuri Packaging Oy | FI | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000604_CT_AIRB | 529900M13GM4VSTE6W80 | | | | | YIT Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000605_CT_AIRB | 969500QZC2Q0TK11NV07 | | | | AC FP EQUITY | Accor SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000606_CT_AIRB | 969500PJMBSFHYC37989 | | | | ADP FP Equity | Aeroports de Paris S.A. (ADP) | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000607_CT_AIRB | 969500AQW31GYO8JZD66 | | | FR0000031122 | | AIR FRANCE -KLM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000608_CT_AIRB | 969500MMPQVHK671GT54 | | | | AI FP EQUITY | Air Liquide SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000609_CT_AIRB | 969500RAZNDFVFATTJ14 | | | | | ALCATEL LUCENT INTERNATIONAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000610_CT_AIRB | 969500CCRD8GYWLG6R54 | | 542019096 | FR0000130007 | ALU FP EQUITY | Alcatel Lucent S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000611_CT_AIRB | 969500TZFFAS8XMVPQ44 | | | | ALALF UV Equity | ALCATEL-LUCENT SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000612_CT_AIRB | 549300W64S5Q0I46LK20 | | | | | ALSTOM HOLDINGS SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000613_CT_AIRB | 96950032TUYMW11FB530 | | | | ALO FP EQUITY | Alstom SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000614_CT_AIRB | 9695007B0RXQCHHTGR34 | | 305207169 | | AREVA FP EQUITY | AREVA NC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000615_CT_AIRB | 96950026BLIV09FMSM49 | | | | AKE FP EQUITY | Arkema Group SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000616_CT_AIRB | | | | | ATO FP EQUITY | Atos Origin SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000617_CT_AIRB | 213800U12KWYZEECZ934 | | 572139996 | | ASF FP EQUITY | AUTOROUTES DU SUD DE LA FRANCE SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000618_CT_AIRB | 9695002SV2VP9CU42826 | | | | ARR FP EQUITY | Autoroutes Paris-Rhin-Rhone SA [APRR] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000619_CT_AIRB | F5WCUMTUM4RKZ1MAIE39 | | | | | AXA SA | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000620_CT_AIRB | 969500MOCLNQFNZN0D63 | | 572015246 | | EN LI Equity | BOUYGUES SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000621_CT_AIRB | 96950077L0TN7BAROX36 | | | | CAP FP EQUITY | Cap Gemini Sogeti SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000622_CT_AIRB | 549300B8P6MUJ1YWTS08 | | | | CA FP EQUITY | Carrefour SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000623_CT_AIRB | 969500VHL8F83GBL6L29 | | 554501171 | FR0000125585 | CO FP EQUITY | CASINO GUICHARD - PERRACHON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000624_CT_AIRB | 9695001K81BDUET02H66 | | | | CGM FP EQUITY | Cegedim SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000625_CT_AIRB | 969500FCVQ5SLAAUJV59 | | | | GA S1 Equity | CGG | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000626_CT_AIRB | 969500WESYQMQ1F2C272 | | | | | CHRISTIAN DIOR | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000627_CT_AIRB | 969500BZJ49IICIBZZ08 | | | | | CMA CGM S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000628_CT_AIRB | 969500QKVPV2H8UXM738 | | | | CNP FP Equity | CNP Assurances | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000629_CT_AIRB | 213800CP8292W9E8LJ69 | | 552115891 | | DG FP Equity | Cofiroute | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000630_CT_AIRB | 969500DZBBMYHB8NAM93 | | 552025314 | FR0000121634 | RE FP EQUITY | COLAS SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000631_CT_AIRB | NFONVGN05Z0FMN5PEC35 | | | | SGO FP EQUITY | Compagnie de Saint-Gobain SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000632_CT_AIRB | 549300SOSI58J6VIW052 | | | | ML FP EQUITY | Compagnie Generale des Etablissements Michelin SCA [CGEM] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000633_CT_AIRB | 969500D8BWYH453FLN28 | | | | | CRISTAL UNION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000634_CT_AIRB | 85OKW2SW05RZFQS1W718 | | | | JJ FP EQUITY | Crown European Holdings SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000635_CT_AIRB | 969500H6VMRN7AY1ZU14 | | 441133808 | | 85117Z FP EQUITY | DCNS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000636_CT_AIRB | 9695006LOD5B2D7Y0N70 | | | | EDEN FP Equity | Edenred S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000637_CT_AIRB | | | | FR0000130452 | FGR FP EQUITY | Eiffage SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000638_CT_AIRB | 549300X3UK4GG3FNMO06 | | | FR0010242511 | EDF FP EQUITY | Electricite de France SA [EDF] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000639_CT_AIRB | 9695001HM585I0NEI780 | | 380543678 | | | Elior | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000640_CT_AIRB | 549300LUH78PG2MP6N64 | | | | | Eramet SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000641_CT_AIRB | 549300M3VH1A3ER1TB49 | | 712049618 | FR0000121667 | EI FP EQUITY | ESSILOR INTERNATIONAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000642_CT_AIRB | 529900HC20ELW4B6XI30 | | | | | Euler Hermes France | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000643_CT_AIRB | 52990087UKA0U2TO8412 | | | | | AIRBUS HELICOPTERS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000645_CT_AIRB | 549300MCOOY1V7P2PG30 | | | | ETL FP Equity | Eutelsat S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000646_CT_AIRB | 969500WASBF8AZP8TC02 | | 323288563 | FR0000053142 | LEY FP EQUITY | FAIVELEY TRANSPORT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000647_CT_AIRB | 969500F0VMZLK2IULV85 | | | FR0000121147 | EO FP EQUITY | Faurecia S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000648_CT_AIRB | 969500UPKU9VF8XAEU18 | | 775625767 | | 1044Q FP EQUITY | FINANCIERE AGACHE SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000649_CT_AIRB | 969500P8M3W2XX376054 | | | | | Fonciere des Regions | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000650_CT_AIRB | 969500MCOONR8990S771 | | | | FTE FP EQUITY | France Telecom SA / Orange SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000651_CT_AIRB | 5493005GNGE7UFJCIL03 | | | | FBEL FP EQUITY | Fromageries Bel SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000652_CT_AIRB | 969500YWO65OHPVAHN71 | | | | | GALERIES LAFAYETTE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000653_CT_AIRB | LAXUQCHT4FH58LRZDY46 | | | FR0010208488 | GSZ FP EQUITY | GDF Suez SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000654_CT_AIRB | 529900710OJCYZX6IL07 | | | | | GEA Batignolles Technologies Thermiques SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000655_CT_AIRB | 9695003E4MMA10IBTR26 | | 592014476 | | | Gecina | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000656_CT_AIRB | 9695004TMMZ3JBKJO332 | | 377791967 | | UG FP Equity | GIE PSA Tresorerie | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000657_CT_AIRB | 969500ASEC557H5A4F22 | | 476180625 | | | Groupe Auchan S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000658_CT_AIRB | 969500KMUQ2B6CBAF162 | | | | BN FP EQUITY | Groupe Danone SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000659_CT_AIRB | 969500O3KMCBQT8KGK58 | | | | | Groupe Soufflet SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000660_CT_AIRB | 969500FY5T5MLH4G9A95 | | | | RIA FP EQUITY | Groupe Steria SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000661_CT_AIRB | 969500LYSYS0E800SQ95 | | 408168003 | | | Holding Bercy Investissement SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000662_CT_AIRB | 969500I3QVK40XEORU25 | | 495137077 | | | HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRON-NEMENT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000663_CT_AIRB | 969500UDH342QLTE1M42 | | 582074944 | FR0000035081 | ICAD FP EQUITY | ICADE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000664_CT_AIRB | 969500FZ9BTRZS3JNB97 | | 342376332 | FR0004035913 | ILD FP EQUITY | ILIAD | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000665_CT_AIRB | 54930075MZSSIB2TGC64 | | 449354224 | FR0000120859 | NK FP EQUITY | IMERYS S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000666_CT_AIRB | 9695002OY2X35E9X8W87 | | | | | Ipsos SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000667_CT_AIRB | 549300ORN5E1P46ATH26 | | 440413730 | | IT IM Equity | Italcementi Finance S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000668_CT_AIRB | 9695009KV7AFPDEI5S30 | | | | DEC FP EQUITY | JCDecaux SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000669_CT_AIRB | 549300VGEJKB7SVUZR78 | | 552075020 | | PP IM Equity | Kering S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000670_CT_AIRB | 969500PB4U31KEFHZ621 | | 780152914 | | | Klepierre S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000671_CT_AIRB | 969500L0T16HX3R78P61 | | | | | La Mondiale | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000672_CT_AIRB | 9695000YG7TR7PAP0L59 | | | | 222691Z FP EQUITY | La Poste [France] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000673_CT_AIRB | 969500O558W10MK2JF76 | | | | | Labco SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000674_CT_AIRB | 549300DNNL29KCEPRZ85 | | | FR0000120537 | LG FP EQUITY | Lafarge SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000675_CT_AIRB | 969500VX2NV2AQQ65G45 | | | | MMB FP EQUITY | Lagardere SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000676_CT_AIRB | 969500TJLHIZLFRWEQ48 | | | FR0010307819 | LR FP EQUITY | Legrand | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000677_CT_AIRB | 969500C0B8YR7HT3OM14 | | | | 221202Z FP EQUITY | Limagrain SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000678_CT_AIRB | 529900JI1GG6F7RKV153 | | | FR0000120321 | OR FP EQUITY | L'Oréal | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000679_CT_AIRB | IOG4E947OATN0KJYSD45 | | | | MC FP EQUITY | LVMH Moet Hennessy Louis Vuitton SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000680_CT_AIRB | | | | | MDCA FP EQUITY | Medica France SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000681_CT_AIRB | 969500081CGAXB7YS433 | | 424064707 | | | Mercialys | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000682_CT_AIRB | 969500DZ56QVIKRIU954 | | | | | Monoprix SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000683_CT_AIRB | 96950015FU78G84UIV14 | | | | NEX FP EQUITY | Nexans SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000684_CT_AIRB | 549300DMQNOND6LEVJ13 | | | | | Novacap SA | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000685_CT_AIRB | 969500CDLQKYAR1PT761 | | | | | NutriXo SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000686_CT_AIRB | 969500SHDTSMKBXKKO85 | | | | | Oberthur Technologies S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000687_CT_AIRB | 52990097YFPX9J0H5D87 | | | FR0000120693 | RI FP EQUITY | PERNOD RICARD S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000688_CT_AIRB | 969500TZ5950IT5FPQ42 | | | | UG FP EQUITY | Peugeot SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000689_CT_AIRB | 969500C0PA29TV19CT55 | | | | 221410Z FP EQUITY | Picard Surgeles SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000690_CT_AIRB | | | | | PP FP EQUITY | Pinault Printemps Redoute SA [PPR] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000691_CT_AIRB | 2138004KW8BV57III342 | | | FR0000130577 | PUB FP EQUITY | Publicis Groupe SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000692_CT_AIRB | 969500AI7V5V0J9TOU58 | | | | RAL FP EQUITY | Rallye SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000693_CT_AIRB | 5493004V6A3ZO27YT216 | | | | RCO FP Equity | Remy Cointreau S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000694_CT_AIRB | 969500F7JLTX36OUI695 | | | FR0000131906 | RNO FP EQUITY | RENAULT S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000695_CT_AIRB | 969500VZN4KDEZ14C105 | | 412280737 | | 224063Z FP EQUITY | RESEAU FERRE DE FRANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000696_CT_AIRB | 969500N6AVPA51648T62 | | | | RXL FP Equity | Rexel SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000697_CT_AIRB | 969500FO141C5967KC72 | | | | | Roquette Freres | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000698_CT_AIRB | 969500JRJW0K2ET1UP76 | | 444619258 | | 226514Z FP EQUITY | RTE EDF TRANSPORT SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000699_CT_AIRB | 969500UIC89GT3UL7L24 | | | | SAF FP EQUITY | Safran SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000700_CT_AIRB | 549300E9PC51EN656011 | | 395030844 | | SAN FP Equity | SANOFI S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000701_CT_AIRB | 969500A1YF1XUYYXS284 | | | | SU FP EQUITY | Schneider Electric SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000702_CT_AIRB | 96950056ULJ4JI7V3752 | | | | SCR FP Equity | SCOR SE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000703_CT_AIRB | 969500WP61NBK098AC47 | | | | SK FP EQUITY | SEB SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000704_CT_AIRB | 969500KDAUM9TYWQTR36 | | 470801168 | | 286575Z FP EQUITY | SOC NATIONALE IMMOBILIERE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000705_CT_AIRB | 969500LCBOG12HXPYM84 | | | | SW FP EQUITY | Sodexho Alliance SA [Sodexo] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000706_CT_AIRB | 9695005U38X1SF184325 | | 552028425 | | QS3 GF Equity | Solocal Group | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000707_CT_AIRB | 969500VEVOWR22R2YR86 | | | | 9876578Z FP Equity | Sonepar SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000708_CT_AIRB | 969500A4MXJ3ESPHK698 | | | | | SNCF MOBILITES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000709_CT_AIRB | 9695001UJ7FMZ37G6N39 | | 572119550 | | 593377Z FP EQUITY | SUCRES ET DENREES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000710_CT_AIRB | 9695002EVBYM5B2OIP31 | | | | 4699377Z FP Equity | Tarkett SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000711_CT_AIRB | 969500NQMNC0PVUY8V74 | | | | TEC FP EQUITY | Technip SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000712_CT_AIRB | 529900FNDVTQJOVVPZ19 | | | | HO FP EQUITY | Thales SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000713_CT_AIRB | | | 542051180 | FR0000120271 | FP FP EQUITY | TOTAL SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000714_CT_AIRB | 969500BWNQ1B0PI06I59 | | 492520333 | | | Tyrol Acquisition 2 SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000715_CT_AIRB | 969500SHQITWXSIS7N89 | | 682024096 | FR0000124711 | UL NA EQUITY | UNIBAIL RODAMCO SE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000716_CT_AIRB | 5493006IH2N2WMIBB742 | | | | FR FP Equity | Valeo S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000717_CT_AIRB | 969500P2Q1B47H4MCJ34 | | | | VK FP EQUITY | Vallourec SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000718_CT_AIRB | 969500LENY69X51OOT31 | | | | VIE FP EQUITY | Veolia Environnement SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000719_CT_AIRB | 9695009Y11863TOVDP79 | | | | | Vicat SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000720_CT_AIRB | 213800WFQ334R8UXUG83 | | | | DG FP EQUITY | Vinci SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000721_CT_AIRB | 969500FU4DRAEVJW7U54 | | | | VIV FP EQUITY | Vivendi SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000722_CT_AIRB | 969500M98ZMIZYJD5O34 | | 572174035 | | MF FP Equity | Wendel | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000723_CT_AIRB | 969500SFFMSIHH11UO32 | | | | ZC FP EQUITY | Zodiac Aerospace SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000724_CT_AIRB | 549300MJIRPTCHAYW359 | | 7847174 | | | ABP Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000725_CT_AIRB | 213800B4XZJ3ZDM7CL47 | | | | AFR LN Equity | Afren plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000726_CT_AIRB | 2138003R7TGCSVF27H47 | | SC177553 | GB00B4WQ2Z29 | AGK LN Equity | AGGREKO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000727_CT_AIRB | 213800HPMHRN3PT62M97 | | 06279732 | | 0807384D LN EQUITY | AIRTANKER FINANCE LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000728_CT_AIRB | DTA07N5U5HK2KC1SCM04 | | 01675285 | GB0000282623 | | AMEC Foster Wheeler plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000729_CT_AIRB | 2Y33NQ5FPI8PR8L9QX13 | | 2854310 | | AML LN Equity | Amlin PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000730_CT_AIRB | 213800DL377MH46PDY63 | | 4330322 | | | Anglian Water Services Financing Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000731_CT_AIRB | 549300S9XF92D1X8ME43 | | 3564138 | GB00B1XZS820 | AAL LN EQUITY | Anglo American Plc. | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000732_CT_AIRB | VVT2B79I2Z4U3R6BY589 | | 7876075 | | AON UN Equity | Aon plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000733_CT_AIRB | | | | GB00B15Y0C52 | | AP ALTERNAT ASSETS | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000734_CT_AIRB | 549300F4RYR1DNTO2O39 | | 6137924 | | | Arqiva Financing No. 1 Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000735_CT_AIRB | GBQKSY6W7G0OHCQ8OQ72 | | 293262 | | ABF LN Equity | Associated British Foods PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000736_CT_AIRB | PY6ZZQWO2IZFZC3IOL08 | | 2723534 | | ZEG GY Equity | AstraZeneca PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000737_CT_AIRB | YF0Y5B0IB8SM0ZFG9G81 | | 2468686 | | AV/ LN EQUITY | Aviva Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000738_CT_AIRB | 213800TSKOLX4EU6L377 | | 02342138 | GB0009697037 | BAB LN Equity | Babcock International Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000739_CT_AIRB | 8SVCSVKSGDWMW2QHOH83 | | 1470151 | | BA/ LN EQUITY | BAE Systems Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000740_CT_AIRB | CT4UIJ3TUKGYYHMENQ17 | | 395826 | GB0000961622 | BBY LN EQUITY | Balfour Beatty plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000741_CT_AIRB | 2138006R85VEOF5YNK29 | | 604574 | | BDEV LN EQUITY | Barratt Developments Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000742_CT_AIRB | 2138001T2QEV5RXMFI32 | | 00053688 | GB00B1FP8915 | BBA LN Equity | BBA AVIATION PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000743_CT_AIRB | | | 1480047 | | BRSN LN Equity | Berendsen Plc [ex-Davis Service Group Plc] | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000744_CT_AIRB | | | | | 0134146D LN Equity | Best Buy Europe Distributions Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000745_CT_AIRB | V1LV067AJN766PCJIG11 | | 3763515 | | BG/ LN Equity | BG Energy Holdings Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000746_CT_AIRB | 549300C116EOWV835768 | | 3196209 | | BLT LN Equity | BHP Billiton Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000747_CT_AIRB | VK07P8T49UYFO085O712 | | 3114356 | | BMW HB Equity | BMW (UK) Capital plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000748_CT_AIRB | 213800V93QFW53NB7Y29 | | 1036959 | | | Bodycote International Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000749_CT_AIRB | 213800TGK6XXFA2TBO31 | | 3558065 | | | Boparan Holdings Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000750_CT_AIRB | 213800M11ELCLQ8VF938 | | 4011660 | | | Bourne Leisure Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000751_CT_AIRB | 549300ZPID4GQRDWI318 | 1104733-9 | HRB113611 | | BP/ LN EQUITY | BP Europa SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000752_CT_AIRB | G1KG0OQD10NOMCMLDZ35 | | 00542515 | | BP/ LN EQUITY | BP INTERNATIONAL LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000753_CT_AIRB | 213800MBRRUVQIONAN53 | | 4578621 | | BXB AT Equity | Brambles Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000754_CT_AIRB | 549300136VSBKI0Q8750 | | 5262170 | | | Brenntag UK Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000755_CT_AIRB | 375X9PSJLLOV7F21O626 | | 01777777 | | IAG LN EQUITY | BRITISH AIRWAYS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000756_CT_AIRB | 2138001S874P3WKNCV04 | | 3407696 | | BATS LN EQUITY | British American Tobacco Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000757_CT_AIRB | 5493000IBP32UQZ0KL24 | | RC000057 | | | British Broadcasting Corporation | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000758_CT_AIRB | RV5B68J2GV3QGMRPW209 | | 621920 | | | British Land Company PLC (The) | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000759_CT_AIRB | 2138003TS48MQKF4BZ29 | | 9256967 | | BSY LN EQUITY | British Sky Broadcasting Group Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000760_CT_AIRB | 549300OWFMSO9NYV4H90 | | 01800000 | | BT/A LN EQUITY | BRITISH TELECOMMUNI-CATIONS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000761_CT_AIRB | 635400L3NVMYD4BVCI53 | | 5604923 | | BVIC LN Equity | Britvic PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000762_CT_AIRB | | | 358948 | GB00B0744B38 | BNZL LN EQUITY | BUNZL PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000763_CT_AIRB | ZIMCVQHUFZ8GVHENP290 | | 2779134 | | | Bupa Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000764_CT_AIRB | 213800J3MPR8KO94D535 | | 3458224 | | BRBY LN Equity | Burberry Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000765_CT_AIRB | 213800UL7Z7B6GLBZ213 | | 3314066 | | | C&J Clark Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000766_CT_AIRB | CMIGEWPLHL4M7ZV0IZ88 | | 2081330 | | CPI LN EQUITY | Capita Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000767_CT_AIRB | 6SNZTEXLR1M5211YYB89 | | | | CLLN LN EQUITY | Carillion Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000768_CT_AIRB | 4DR1VPDQMHD3N3QW8W95 | | 4039524 | | CCL LN EQUITY | Carnival Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000769_CT_AIRB | 2138001E12GWLLDQQF16 | | 7105905 | | CPW LN Equity | DIXONS CARPHONE PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000770_CT_AIRB | E26EDV109X6EEPBKVH76 | | 3033654 | GB00B033F229 | CNA LN EQUITY | CENTRICA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000771_CT_AIRB | 549300IF6EUDVXYQI061 | | 5900853 | | | CEVA Group plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000772_CT_AIRB | 213800U9A54VQJ5P2J41 | | 86662 | | CHG LN Equity | Chemring Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000773_CT_AIRB | 213800J2J3TOOI176M73 | | 5212407 | | CINE LN Equity | CINEWORLD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000774_CT_AIRB | 213800A41R9NL49E5632 | | 00030470 | GB00B07KD360 | COB LN Equity | COBHAM PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000775_CT_AIRB | 2138008M6MH9OZ6U2T68 | | 4083914 | | CPG LN EQUITY | Compass Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000776_CT_AIRB | 6354003CVDDPNXREIR29 | | FC031117 | | | CPUK Finance Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000777_CT_AIRB | 4OFD47D73QFJ1T1MOF29 | | 184594 | | DMGT LN Equity | Daily Mail and General Trust Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000778_CT_AIRB | 213800NPR9YDSBO86U08 | | 03162897 | GB0002502812 | | DAIRY CREST GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000779_CT_AIRB | 5493007MMUEIF4NJG110 | | 5448421 | | DEB LN EQUITY | Debenhams Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000780_CT_AIRB | 213800J4UVB5OWG8VX82 | | 3369634 | | DPH LN Equity | Dechra Pharmaceuticals PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000781_CT_AIRB | 213800BXKQ9KZNUR1M61 | | 1819699 | | | Derwent London PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000782_CT_AIRB | 213800ZVIELEA55JMJ32 | | 23307 | | DGE FP Equity | Diageo plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000783_CT_AIRB | 2138005HMFMTYXNEEX13 | | SC000750 | | | DIAGEO SCOTLAND LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000784_CT_AIRB | 5299004HGJWHJ71M5T77 | | 5671205 | | | DNL UK LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000785_CT_AIRB | 2138001GRMZ39JRSE316 | | 01363137 | GB0002748050 | DNO LN Equity | DOMINO PRINTING SCIENCES PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000786_CT_AIRB | 39RSBE4RCI4M15BLWH36 | | 1377658 | | SMDS LN EQUITY | DS Smith Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000787_CT_AIRB | 2138001LSWETH5TDQG53 | | 2366777 | | | DWR Cymru Cyfyngedig | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000788_CT_AIRB | 213800U5R8Q5KGM2KU56 | | 2366906 | | | Eastern Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000789_CT_AIRB | 549300XUUK1H52EDCK10 | | | | | EDC Finance Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000790_CT_AIRB | 549300ZM2QCFG22BOJ03 | | 2366949 | | | Electricity North West Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000791_CT_AIRB | 549300KVXDURRKVW7R37 | | 647788 | | ECM LN EQUITY | Electrocomponents Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000792_CT_AIRB | 2138008LJU6WFQWOXJ73 | | 7140891 | | ENQ LN Equity | EnQuest plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000793_CT_AIRB | 7N0UJMJLXD0MDT5D5086 | | 7023598 | | | Ensco plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000794_CT_AIRB | 549300V1O67HJV48FS61 | | 6845434 | | | ENW Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000795_CT_AIRB | 5493007MOZNA03BVNE96 | | 5444653 | | ESNT LN Equity | ESSENTRA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000796_CT_AIRB | 21380023G8LF55V46281 | | 02954623 | | | EUROPEAN METAL RECYCLING LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000797_CT_AIRB | 213800SVCZ6YZ8YJ1569 | | 2462001 | | 4379945Z LN Equity | Eurostar International Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000798_CT_AIRB | 5493002X7O83FCJVYO69 | | 7329930 | | | Eversholt Funding Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000799_CT_AIRB | JPO68XMABX4DR21BNE65 | | 8263590 | | 0274811Z LN Equity | Everything Everywhere Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000800_CT_AIRB | 54930080DFVZ551GGT17 | | | | EVR LN EQUITY | Evraz Group S.A. | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000801_CT_AIRB | 635400RXXHHYT1JTSZ26 | | 653331 | | | EXPERIAN PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000802_CT_AIRB | 213800JLG5TPE3RBYG56 | | 4094619 | | | FIRST CHOICE HOLIDAYS FINANCE LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000803_CT_AIRB | 549300DEJZCPWA4HKM93 | | SC157176 | | FGP LN EQUITY | First Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000804_CT_AIRB | 549300JXWH1UV5J0XV81 | | 6344120 | | FRES LN Equity | Fresnillo plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000805_CT_AIRB | 213800WTATMITUGXJQ69 | | FC031364 | | | Friends Life Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000806_CT_AIRB | 549300L3KWKK8X35QR12 | | 4992207 | | GFS LN EQUITY | G4S Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000807_CT_AIRB | 213800OOHUV3HHP46A02 | | 00836539 | GB00B3Y2J508 | GFRD LN Equity | GALLIFORD TRY PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000808_CT_AIRB | 213800E8KX2VV9YDY362 | | 1991018 | | | Gatwick Airport Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000809_CT_AIRB | 549300IK25CZHKVLAL89 | | 03768267 | | 1844538Z LN EQUITY | Gazprom Marketing and Trading Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000810_CT_AIRB | 5493007Q8VD7Q3ZYZS59 | | 2258699 | | GS7 GY Equity | GlaxoSmithKline Capital PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000811_CT_AIRB | | | 3888792 | GB0009252882 | GSK LN EQUITY | GlaxoSmithKline plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000812_CT_AIRB | 213800N9W2D8A4GJGR36 | | 04542769 | | 2006623Z LN EQUITY | GLENCORE ENERGY UK LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000813_CT_AIRB | 213800QIJMYMW6TSBG41 | | 5333192 | | GNK LN Equity | Greene King Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000814_CT_AIRB | 213800R9N5F2WRMGTR50 | | 24511 | | GNK LN EQUITY | Greene King Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000815_CT_AIRB | 213800U8JEPF65PSKU22 | | 6143540 | | | GUARDIAN DIGITAL COMMUNICATIONS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000816_CT_AIRB | 2138007FRGLUR9KGBT40 | | 00040932 | GB0004052071 | HLMA LN Equity | HALMA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000817_CT_AIRB | 213800G1C9KKVVDN1A60 | | 360632 | GB0004065016 | HMSO LN EQUITY | Hammerson PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000818_CT_AIRB | 529900N6RQR0PX7ZTR62 | | 4626078 | | HEI GY Equity | Hanson Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000819_CT_AIRB | 213800QC8AWD4BO8TH08 | | 2150950 | | HAS LN Equity | Hays PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000820_CT_AIRB | 549300J5R8AWMHPE7O05 | | 1991017 | | | Heathrow Airport Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000821_CT_AIRB | 7TI96JO3DYEIQWZ7Z726 | | 99529 | | | Heathrow Funding Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000822_CT_AIRB | 213800YRHAPNN54BKN78 | | 5863533 | GB00B19NKB76 | HOME LN EQUITY | HOME RETAIL GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000823_CT_AIRB | 213800UTXVFRH9XBL453 | | 7939278 | | | Iceland Acquico Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000824_CT_AIRB | 213800FGWQXPVI86SE26 | | 5879252 | | | Iglo Foods MidCo Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000825_CT_AIRB | | | 3236483 | GB0004544929 | IMT LN EQUITY | Imperial Tobacco Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000826_CT_AIRB | 2138002D68XDR4LZCG32 | | 7084307 | | | Ineos Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000827_CT_AIRB | | | 5134420 | | IHG LN EQUITY | Intercontinental Hotels Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000828_CT_AIRB | 549300OGASR5WRKJ8R68 | | 2234775 | | | INTERMEDIATE CAPITAL GROUP PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000829_CT_AIRB | | | | GB00B19DVX61 | ISYS LN EQUITY | Invensys plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000830_CT_AIRB | ZLECI7ED2QMWFGYCXZ59 | | 4967001 | | ITV LN Equity | ITV plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000831_CT_AIRB | 213800VGZAAJIKJ9Y484 | | 185647 | | SBRY LN EQUITY | J Sainsbury Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000832_CT_AIRB | 529900RRNKUM3INJGF98 | | KvK 34233247 0000 | | JBH LN EQUITY | JAB Holdings B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000833_CT_AIRB | 213800CHWARFAAN7UB85 | | 1709784 | | JDW LN EQUITY | JD Wetherspoon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000834_CT_AIRB | 5493008LNN1X4R79PJ89 | | SC034970 | GB0005790059 | | JOHN MENZIES PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000835_CT_AIRB | 549300PLYY6I10B6S323 | | SC036219 | GB00B5N0P849 | WG/ LN Equity | JOHN WOOD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000836_CT_AIRB | 2138001AVBSD1HSC6Z10 | | 33774 | GB0004764071 | JMAT LN EQUITY | JOHNSON MATTHEY PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000837_CT_AIRB | 213800JFIBCR4LGUA242 | | SC015382 | GB0004769682 | | JOHNSTON PRESS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000838_CT_AIRB | | | 06467400 | | KAZ LN EQUITY | KAZ MINERALS FINANCE PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000839_CT_AIRB | 2138002RKCU2OM4Y7O48 | | 02708030 | GB0004915632 | KIE LN Equity | KIER GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000840_CT_AIRB | 213800KBMEV7I92FY281 | | 1664812 | | KGF LN EQUITY | Kingfisher Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000841_CT_AIRB | 213800QOWHF5R9VLL274 | | 1429533 | | LAD LN Equity | Ladbrokes plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000842_CT_AIRB | 213800JH9QQWHLO99821 | | 1417162 | | LGEN LN Equity | Legal & General Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000843_CT_AIRB | 549300BSGXG3QLIQYT84 | | 8379990 | | | Liberty Global plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000844_CT_AIRB | 213800JDI3GTKPG4XI38 | | 3929195 | | | London Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000845_CT_AIRB | 213800QAUUUP6I445N30 | | 05369106 | GB00B0SWJX34 | LSE LN Equity | LONDON STOCK EXCHANGE GROUP PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000846_CT_AIRB | 213800JP7STUK5WKRE92 | | 1000608 | | MMC LN Equity | MANAGEMENT CONSULTING GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000847_CT_AIRB | 213800IU37OVVT5ZXP41 | | 8338561 | | | Manchester Airport Group Funding PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000848_CT_AIRB | 213800CN1RI3UCIZWB95 | | 214436 | | MKS LN EQUITY | Marks & Spencer Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000849_CT_AIRB | 213800HQB746UJ9UWM15 | | 5135049 | | MARS LN Equity | Marston's Issuer PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000850_CT_AIRB | 213800Q6RP3ZJ2CZR962 | | 31461 | | | Marston's PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000851_CT_AIRB | 213800HX7FMPA2CIEF02 | | 2798634 | | | McBride plc | GB | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000852_CT_AIRB | YMFO3TKB4UAWQTDZJJ31 | | 432989 | | MGGT LN Equity | Meggitt Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000853_CT_AIRB | 213800E7QA1U8BF34219 | | 4778667 | | MAB LN Equity | Mitchells & Butlers Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000854_CT_AIRB | 213800LOZA69QFDC9N34 | | 6209386 | GB00B1CRLC47 | MNDI LN EQUITY | Mondi Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0000855_CT_AIRB | 4PQUHN3JPFGFNF3BB653 | | 2068222 | | | Morgan Stanley & Co. International plc | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000856_CT_AIRB | 213800A8IQEMY8PA5X34 | | 2590560 | | NEX LN Equity | National Express Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000857_CT_AIRB | 8R95QZMKZLJX5Q2XR704 | | 4031152 | | NGG LN EQUITY | National Grid Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000858_CT_AIRB | 213800H88F5EE4B1D697 | | 5090412 | | | Network Rail Infrastructure Finance PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000859_CT_AIRB | 213800UGAULQ1FVD4B35 | | 1618428 | | | NEW LOOK RETAILERS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000860_CT_AIRB | 213800WQD8ECPZP9PH98 | | 4412362 | | NXT LN EQUITY | Next Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000861_CT_AIRB | 549300JIM3ERGZFGGL27 | | 6428375 | | | North West Electricity Networks Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000862_CT_AIRB | 635400GPHRFKZQIBUK45 | | NI026892 | | | Northern Ireland Electricity Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000863_CT_AIRB | 213800B3ZUTDOZYVJB41 | | 53171 | | NTG LN EQUITY | Northgate Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000864_CT_AIRB | 213800PWPM9HZIEEO670 | | 2366703 | | | Northumbrian Water Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000865_CT_AIRB | 213800WWVCAPAMOZ1M98 | | 5584873 | | | NSG UK Enterprises Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000866_CT_AIRB | | | | | 2158036Z LN EQUITY | Omnicom Financial Services Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000867_CT_AIRB | 213800G8P2ULTOP62Q95 | | 5915896 | | | Osprey Acquisitions Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000868_CT_AIRB | 213800J364EZD6UCE231 | | 00775598 | GB0006650450 | OXIG LN Equity | OXFORD INSTRUMENTS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000869_CT_AIRB | 213800NL5NLBY6YIBI88 | | 2019023 | | 6752 JT Equity | Panasonic Finance (Europe) plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000870_CT_AIRB | 2138004JBXWWJKIURC57 | | 53723 | | PSON LN EQUITY | Pearson Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000871_CT_AIRB | | | 2304195 | | PDG LN EQUITY | Pendragon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000872_CT_AIRB | 213800V1CCTS41GWH423 | | 02366640 | GB00B18V8630 | | PENNON GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000873_CT_AIRB | | | 1818486 | | PSN LN EQUITY | Persimmon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000874_CT_AIRB | 549300OPFWKTD6BUFP71 | | 4267536 | | PPL UN Equity | PPL UK DISTRIBUTION HOLDINGS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000875_CT_AIRB | 213800U93SZC44VXN635 | | 00668987 | GB00B1Z4ST84 | PFG LN Equity | PROVIDENT FINANCIAL PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000876_CT_AIRB | XB3CXKKKED7OMV80FY35 | | 00019457 | GB00B19Z1432 | PZC LN Equity | PZ CUSSONS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000877_CT_AIRB | 213800791EF5XP7WW494 | | 2641728 | | QBE AT Equity | QBE European Operations PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000878_CT_AIRB | 213800NRSZ1N2Y6LEX44 | | 5777981 | | | R&R Ice Cream plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000879_CT_AIRB | 5493003JFSMOJG48V108 | | 6270876 | | RB/ LN Equity | Reckitt Benckiser Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000880_CT_AIRB | 549300WSX3VBUFFJOO66 | | 2746616 | | | Relx Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000881_CT_AIRB | 549300VN4WV7Z6T14K68 | | 5393279 | | RTO LN EQUITY | Rentokil Initial Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000882_CT_AIRB | 549300JJKH86IWQ78005 | | 191285 | | REX LN EQUITY | Rexam Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000883_CT_AIRB | 2138009113L7IDGEM175 | | 358901 | | RIO LN Equity | Rio Tinto Finance plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000884_CT_AIRB | X57JK1U580XATGR67572 | | 1003142 | | RR/ LN EQUITY | Rolls-Royce Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000885_CT_AIRB | 213800ANK59AYB612F23 | | 93792 | | RSA LN Equity | Royal & Sun Alliance Insurance PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000886_CT_AIRB | 213800JQB9FWF5SD6F42 | | 4138203 | | | ROYAL MAIL GROUP LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000887_CT_AIRB | | | 2578443 | | RPC LN EQUITY | RPC Group | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000888_CT_AIRB | 549300HOGQ7E0TY86138 | | 2339826 | | RSA LN Equity | RSA Insurance Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000889_CT_AIRB | Y4DQT2X5DDRE70QFR206 | | 3528416 | | SAB LN EQUITY | SABMiller Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000890_CT_AIRB | 549300Y7M5CC1U5DBX07 | | SC264065 | | | Scotland Gas Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000891_CT_AIRB | 549300KI75VYLLMSK856 | | SC117119 | | SSE LN EQUITY | SSE Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000892_CT_AIRB | 213800X1T29YFAYMPC26 | | SC144517 | | AGN NA Equity | Scottish Equitable PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000893_CT_AIRB | 21380085VKJ5NICZBA52 | | SC193794 | | IBE SQ Equity | Scottish Power Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000894_CT_AIRB | 549300WPVG0TZSPBYR76 | | SC199549 | | LLOY LN Equity | Scottish Widows PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000895_CT_AIRB | 213800XC35KGM9NFC641 | | 167591 | | | SEGRO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000896_CT_AIRB | 549300PT2CIHYN5GWJ21 | | 02048608 | GB0007973794 | | SERCO GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000897_CT_AIRB | 213800RPBXRETY4A4C59 | | 2366619 | | SVT LN EQUITY | Severn Trent Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000898_CT_AIRB | 213800CNEIDZBL17KU22 | | SC077438 | | SKS LN EQUITY | Shanks Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000899_CT_AIRB | 213800VDC1BKJEZ8PV53 | | 00998314 | GB0008025412 | SHI LN Equity | SIG PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000900_CT_AIRB | 213800ZTMDN8S67S1H61 | | 00324357 | GB0009223206 | SN/ LN Equity | SMITH & NEPHEW PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000901_CT_AIRB | 213800MJL6IPZS3ASA11 | | 137013 | | SMIN LN EQUITY | Smiths Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000902_CT_AIRB | AJOW550HA7E8YNKF5D89 | | 4120046 | | 6758 JT Equity | Sony Global Treasury Services PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000903_CT_AIRB | 213800H7NWVLCWAVKA15 | | 3043097 | | | South Eastern Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000904_CT_AIRB | 213800YQRUOQE9HPX193 | | 4295398 | | | South Staffordshire PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000905_CT_AIRB | 213800FR2VAOKRYRHX45 | | 2366665 | | | South West Water Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000906_CT_AIRB | 549300SR1GYYNBZQGX56 | | 4094290 | | SSE LN Equity | Southern Electric Power Distribution PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000907_CT_AIRB | 549300SPX8573VZ2SK79 | | 5167021 | | | Southern Gas Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000908_CT_AIRB | 213800NCZLJFDE8Y8D88 | | 7581353 | | | Southern Water (Greensands) Financing plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000909_CT_AIRB | 213800Z4CO2CZO3M3T10 | | 02025003 | GB0003308607 | SXS LN Equity | SPECTRIS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000910_CT_AIRB | 4L663LRNTBQ008OK2N07 | | SC100764 | | SGC LN Equity | Stagecoach Group plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000911_CT_AIRB | 0TMBS544NMO7GLCE7H90 | | SC286832 | | SL/ LN Equity | Standard Life PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000912_CT_AIRB | 549300GUNF6FFGH4LN53 | | 9743802 | | 532183Z LN Equity | Stemcor Holdings Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000913_CT_AIRB | 213800QHYTM5QRFSEM66 | | 3355631 | | SYR LN EQUITY | Synergy Health Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000914_CT_AIRB | 213800WF53FVDRRHRF44 | | 7105891 | | TALK LN Equity | TalkTalk Telecom Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000915_CT_AIRB | 213800TR86P337IE8605 | | 2280000 | | 0469505D LN Equity | Tata Steel UK Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000916_CT_AIRB | 2138008K14474WPKZ244 | | 76535 | | TATE LN EQUITY | Tate & Lyle Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000917_CT_AIRB | 21380089BTRXTD8S3R66 | | 296805 | | TW/ LN EQUITY | Taylor Wimpey Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000918_CT_AIRB | 2138002P5RNKC5W2JZ46 | | 445790 | GB0008847096 | TSCO LN EQUITY | TESCO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000919_CT_AIRB | 213800JKM5UQHFJOTZ25 | | 2366661 | | | Thames Water Utilities Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000920_CT_AIRB | 2138009TF1SYOMQLBJ60 | | 02100855 | GB0003753778 | | THE GO-AHEAD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000921_CT_AIRB | 213800VZ4671W3DVB860 | | 6575598 | | TCG LN Equity | Thomas Cook Group Treasury limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000922_CT_AIRB | 2138003BOFNAAO14YV58 | | 2553288 | | 8766 JT Equity | Tokio Millennium Re (UK) Limited | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000923_CT_AIRB | 2138001127OUBAF22K83 | | 824821 | | TPK LN Equity | Travis Perkins Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000924_CT_AIRB | 213800B6YQZAE8LHAW84 | | 6072876 | GB00B1Z7RQ77 | TT/ LN EQUITY | TUI TRAVEL Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000925_CT_AIRB | 2138003EYHWO75RKS857 | | 3919249 | GB0001500809 | TLW LN EQUITY | TULLOW OIL PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000926_CT_AIRB | 549300MKFYEKVRWML317 | | 41424 | | ULVR LN Equity | Unilever PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000927_CT_AIRB | 213800Y1TEVS8REY1M35 | | 5957557 | | | United Biscuits Holdco Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000928_CT_AIRB | 2138008EZCXK4ANQHF89 | | 3207231 | | | United Business Media holdings Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000929_CT_AIRB | 213800KYT12UFB2VE455 | | 2366616 | | UU/ LN Equity | United Utilities PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000930_CT_AIRB | XCJQ23OWIJNLHN7RQC93 | | 1022786 | | 271652Z LN Equity | Urenco Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000931_CT_AIRB | 213800F3BD6N3G6XHU16 | | 251977 | | CKSN LN Equity | VESUVIUS HOLDINGS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000932_CT_AIRB | 213800TB53ELEUKM7Q61 | | 1833679 | | VOD LN EQUITY | Vodafone Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000933_CT_AIRB | 549300UPYDURLSSFVL38 | | 9223384 | | | Western Power Distribution Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000934_CT_AIRB | 2138006LIAYQKUCYBB20 | | 29423 | | WTB LN Equity | Whitbread Group PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000935_CT_AIRB | | | 4212563 | | WMH LN EQUITY | William Hill Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000936_CT_AIRB | 213800Z5WTW8QKOHWQ82 | | 04178808 | GB0030329360 | | WINCANTON PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000937_CT_AIRB | 213800IN6LSRGTZSOS29 | | 358949 | | MRW LN Equity | Wm Morrison Supermarkets Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000938_CT_AIRB | 549300HTNGX0DU8W1F65 | | 5537577 | | WPP LN Equity | WPP 2008 Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000939_CT_AIRB | 635400LNUHA2LDXXV850 | | | | GCC ID Equity | C&C Group PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000940_CT_AIRB | 8NUHUXWN9LG4XBGJ7O17 | | 241565 | | CAT SE Equity | Caterpillar International Finance Limited | IE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000941_CT_AIRB | 635400CHHI1XZLVQH675 | | | | | Coillte Teoranta | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000942_CT_AIRB | 549300MIDJNNTH068E74 | | | IE0001827041 | CRH ID EQUITY | CRH Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000943_CT_AIRB | 213800UPS1QEE4TD3T45 | | | | DCC LN Equity | DCC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000944_CT_AIRB | 635400HRFGVKXFHZ8O77 | | 9401 | | | Dublin Airport Authority PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000945_CT_AIRB | 635400UFHDIQCDZ6JK11 | | | IE0003094731 | 1014Z ID EQUITY | Electricity Supply Board Ltd [ESB] | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000946_CT_AIRB | 635400VCPRSU89DLMZ57 | | 480184 | XS0856023493 | | ESB Finance Limited | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000947_CT_AIRB | 635400RKRK5EGXSPC782 | | | | EXPN LN EQUITY | Experian Finance Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000948_CT_AIRB | 635400YN51CDCGBYFZ31 | | | | | Fyffes plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000949_CT_AIRB | 5493008VFFOIPWCZJK45 | | | IE0000669501 | GLB ID EQUITY | Glanbia Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000950_CT_AIRB | 635400BE9SBAG61DJ963 | | | | GFTU LN Equity | Grafton Group PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000951_CT_AIRB | 6354007LIXWZ5WPPT308 | | 519799 | | GRF SQ Equity | Grifols World Wide Operations Ltd. | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000952_CT_AIRB | 9XTI53MZJ013RO12SX05 | | 2936 | IE00B59HWB19 | | INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000953_CT_AIRB | | | | IE0004906560 | KYG ID EQUITY | Kerry Group Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000954_CT_AIRB | 635400HM7V74SUB9OG75 | | | | | Kingspan Group plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000955_CT_AIRB | 635400JJOWHIYAJER733 | | | | | MUSGRAVE GROUP PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000956_CT_AIRB | 635400EG4YIJLJMZJ782 | | | IE0002588105 | PWL ID Equity | PADDY POWER PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000957_CT_AIRB | 635400WKFIPCHCKVW376 | | 104547 | | RYA ID Equity | Ryanair Holdings PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000958_CT_AIRB | 396PBGKP6TE3O062MS44 | | | | STX UW Equity | Seagate Technology plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000959_CT_AIRB | 635400CPLP8H5ITDVT56 | | | IE00B1RR8406 | SKG ID EQUITY | SMURFIT KAPPA GROUP PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000960_CT_AIRB | 549300INUT2G0ST5K268 | | 327184 | | TEX UN Equity | Terex International Financial Services Co. | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000961_CT_AIRB | 635400K7UEIKHMNKLJ02 | | | | | Total Produce plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000962_CT_AIRB | | | 482042 | | | XL Group PLC | IE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000963_CT_AIRB | VZVOSGGS8JTR4J7J704 | | | | | Amtek Auto Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000964_CT_AIRB | 8GRDBX1TJ0PU5NCSHT72 | | MH008931 | | BPCL IS Equity | Bharat Petroleum Corporation Limited | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000965_CT_AIRB | | | | | BHARTI IN Equity | Bharti Airtel Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000966_CT_AIRB | | | | | IOCL IN Equity | INDIAN OIL CORPN LIMITED | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000967_CT_AIRB | FMVY1IZCSYXSAFRDIT05 | | | | LT IN Equity | Larsen & Toubro Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000968_CT_AIRB | | | | | RCOM IN Equity | Reliance Communications Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000969_CT_AIRB | 5493003UOETFYRONLG31 | | | | RIL IN EQUITY | Reliance Industries Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000970_CT_AIRB | 1GZWF073IJTD6XPRUU65 | | | | | Wipro GE Healthcare Private Limited | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000971_CT_AIRB | 213800Z3CFZOLXPJWN61 | | | | | Landsvirkjun | IS | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000972_CT_AIRB | 81560076E3944316DB24 | 3812211 | 493995 | | A2A IM EQUITY | A2A S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000973_CT_AIRB | 8156000962B2EB41HE28 | 5988397 | 1497770 | | 4525791Z IM EQUITY | ACCIAIERIA ARVEDI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000974_CT_AIRB | 8156004FCECE0879E118 | 15161747 | 191346 | | 7570364Z IM EQUITY | ACCIAIERIE VALBRUNA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000975_CT_AIRB | 549300Q3448N041CTH56 | 11341891 | 882486 | XS0495012428 | ACE IM Equity | Acea SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000976_CT_AIRB | 815600818368699 6C911 | 25090618 | 3567090232 | | | ACQUE VERONESI S.C.A R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000977_CT_AIRB | 8156007259ABDEA3F444 | 15214381 | 971268 | | | Aeroporti di Roma S.p.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000978_CT_AIRB | 549300H2RFDYI3YP5R63 | 13960200 | 263011 | | 337973Z NA EQUITY | AGUSTAWESTLAND S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000979_CT_AIRB | 529900EKXEGSRCGAAC89 | 14856155 | 2791070044 | | 4519735Z | ALSTOM FERROVIARIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000980_CT_AIRB | ZYXJDNVM2JI3VBM8G556 | | | | AMP IM EQUITY | Amplifon SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000981_CT_AIRB | 815600B611746717CC98 | | | | 50098Z IM Equity | Ansaldo Energia SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000982_CT_AIRB | 549300FZRH46R7DWAX12 | 1248024 | 557390 | | 4472623Z IM EQUITY | ANSALDOBREDA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000983_CT_AIRB | 815600049A1F9AFE6666 | 4140157 | 1192794 | | MN IM EQUITY | ARNOLDO MONDADORI EDITORE SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000984_CT_AIRB | 8156000BEB8FC062F442 | 1020333 | 120591 | | 2168Z IM EQUITY | ARTSANA - SOCIETA' PER AZIONI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000985_CT_AIRB | 549300X5UKJVE386ZB61 | 6914312 | 6204 | XS1014759648 | ASG GY Equity | Assicurazioni Generali SpA | IT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000986_CT_AIRB | 81560001F41A81948348 | | | | AST IM EQUITY | Astaldi SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000987_CT_AIRB | 8156008DEC771409C487 | 18631331 | 1023691 | | AU9 GF Equity | Atlantia S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000988_CT_AIRB | 5299003D9N2698I3C257 | 1367700 | 188902 | | AGL IM EQUITY | AUTOGRILL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000989_CT_AIRB | 815600149448CEB9B230 | 19402720 | 1037417 | | 3653719Z IM EQUITY | AUTOSTRADE PER L' ITALIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000990_CT_AIRB | | 26926563 | 1057205 | | 3889748Z IM EQUITY | AVIO S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000991_CT_AIRB | 529900RRESEDV68K0S54 | 28770346 | 235460 | | BLLA IM EQUITY | BARILLA INIZIATIVE S.R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000992_CT_AIRB | 8156008449B96AF1FE15 | | | | | Benetton srl | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000993_CT_AIRB | 8156004C04255952AB77 | 1076562 | 821225 | | BNS IM EQUITY | BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA | IT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000994_CT_AIRB | 5299003DX5YLKSVJ6K59 | 2930031 | 134288 | | BZU IM Equity | Buzzi Unicem SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000995_CT_AIRB | 8156006BEAA911EC0A47 | 1019726 | 587878 | | | CANDY SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000996_CT_AIRB | 8156008B101B97A43B02 | 1053555 | 160498 | | CEM IM EQUITY | CEMENTIR HOLDING S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000997_CT_AIRB | 815600F3213951394367 | 40014779 | 2001719 | | | Cerved Group S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000998_CT_AIRB | | 4544552 | 8114020152 | | | CLASS EDITORI SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000999_CT_AIRB | 8156009034C1A5108284 | 15716081 | 61357 | | | Compagnia Valdostana delle Acque Spa (CVA Spa) | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001000_CT_AIRB | 815600DBF6DC4BC94832 | 1061039 | 260769 | | 0310548D IM EQUITY | CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001001_CT_AIRB | | 8327877 | 819280157 | | | COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001002_CT_AIRB | 815600A5C1DD6C3A8455 | 1093853 | 154950364 | | | CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001003_CT_AIRB | 81560039BF5C1D8E5A15 | 2836130 | 60793 | | 3898658Z IM EQUITY | DALMARE SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001004_CT_AIRB | 5493005TWX96RDJ9I655 | | | | | De Agostini Invest SA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001005_CT_AIRB | 529900WS2E20BA5J4L49 | 16183303 | 1698754 | | EDNR IM EQUITY | EDISON S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001006_CT_AIRB | WOCMU6HCI0OJWNPRZS33 | | | | ENEL IM EQUITY | Enel SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001007_CT_AIRB | BUCRF72VH5RBN7X3VL35 | | | IT0003132476 | ENI IM EQUITY | ENI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001008_CT_AIRB | 81560081EE079FBED395 | 19377159 | 3544950961 | | | ENOVA S.R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001009_CT_AIRB | 8156004604684CA44A90 | | | | | ERG S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001011_CT_AIRB | 8156004CE82074779D19 | 13870596 | 1664630223 | | | FEDRIGONI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001012_CT_AIRB | 549300J4SXC5ALCJM731 | | | | 1448Z IM Equity | Ferrovie dello Stato SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001013_CT_AIRB | 5493004C1SL445NFDR90 | | | | F IM EQUITY | Fiat SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001014_CT_AIRB | 8156001B8AD051794959 | | | | | FINAVAL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001015_CT_AIRB | 529900X4EEX1U9LN3U39 | 1053767 | 7031 | | FNC IM EQUITY | FINMECCANICA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001016_CT_AIRB | 815600C3CCA800EF5D96 | 1134215 | | | | FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001017_CT_AIRB | 815600E12249DD563C29 | 26650695 | 1143814 | | | Gamenet S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001018_CT_AIRB | 81560098DBDD66154985 | | | | | GRANDI NAVI VELOCI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001019_CT_AIRB | 8156001250E819E30127 | | | | GCN IM EQUITY | Gruppo Coin SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001020_CT_AIRB | 8156001294017C870346 | 11027526 | 10022100159 | | | GRUPPO FINELCO SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001021_CT_AIRB | 8156005113BD16699393 | 24907200 | RM1117269 | | LTO IX Equity | GTECH S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001022_CT_AIRB | | 15541251 | 1638878 | | 4004268Z IM EQUITY | H3G S.P.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001023_CT_AIRB | 8156009414FD99443B48 | 3201267 | 363550 | | HER IM EQUITY | HERA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001024_CT_AIRB | 815600D86992FDA7B908 | 1035363 | 149288 | | IMA IM EQUITY | I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001025_CT_AIRB | 815600A7D7C7A85F8B51 | 2733792 | 1168660262 | | | I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001026_CT_AIRB | 81560033824BE53C7D28 | 3585262 | 1303501215 | | | IMAP EXPORT S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001027_CT_AIRB | 549300KTGKED5E25JR59 | | | | IND IM EQUITY | Indesit Co SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001028_CT_AIRB | 213800M4YYCP6E8YUX94 | 2714789 | 2589327 | | | IPLOM S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001029_CT_AIRB | 8156001EBD33FD474E60 | 10431674 | 281364 | | IRE IM EQUITY | IREN S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001030_CT_AIRB | 8156009D23D0FDC70C93 | 1007005 | 50 | | ITM IM Equity | Italcementi S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001031_CT_AIRB | 815600236A6B5AE5B406 | 26754254 | 167186 | | | Linea Group Holding S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001032_CT_AIRB | 549300I1NMOBS4B1LT88 | | | IT0001479374 | LUX IM EQUITY | LUXOTTICA GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001033_CT_AIRB | | 7003703 | 481230266 | | | MANGIAROTTI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001034_CT_AIRB | 815600292DA01BE68971 | 3755075 | 152396 | | 3184788Z IM EQUITY | MARCEGAGLIA - S.P.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001035_CT_AIRB | 815600C8D55034EB5379 | 3779273 | 64334 | | | Marcolin SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001036_CT_AIRB | 213800DIFN7NR7B97A50 | 552637 | 1264109 | | MS IM EQUITY | Mediaset S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001038_CT_AIRB | 815600325D15DD92A023 | 4376875 | 4846130633 | | | MOBY S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001039_CT_AIRB | | 1653085 | 110858 | | 3893422Z IM EQUITY | MONIER S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001040_CT_AIRB | 8156003A100E8AB89697 | 6794759 | 1865640369 | | | PANARIAGROUP INDUSTRIE CERAMICHE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001041_CT_AIRB | 8156001B96890989C002 | 23641842 | 5411110827 | | | PB TANKERS S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001042_CT_AIRB | 5493006293RJBDQWJL92 | 5944540 | 169833 | | PMS IM EQUITY | PERMASTEELISA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001043_CT_AIRB | 8156000256C2431C2E92 | 4495509 | 134077 | | PIA IM Equity | Piaggio & C. S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001044_CT_AIRB | 815600A0C9AFC1F2A709 | | | | PC IM Equity | Pirelli & Co SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001045_CT_AIRB | 815600EDDBB07C9BDB90 | 15591777 | 2246400218 | | | PODINI HOLDING S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001046_CT_AIRB | 815600354DEDBD0BA991 | 3465665 | 842633 | | POST IM EQUITY | POSTE ITALIANE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001047_CT_AIRB | 8156000FE0A2DC5B7852 | 16232311 | 1343952 | | PRP GR EQUITY | PRADA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001048_CT_AIRB | 213800VHJ22UE2BRRZ48 | 3830970 | 706270410 | | | PROFILGLASS S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001049_CT_AIRB | | 23687310 | 1777895 | | PRY IM EQUITY | PRYSMIAN S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001050_CT_AIRB | 815600B9FC8D18A5D034 | 1058024 | 291350635 | | | RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001051_CT_AIRB | 81560086FA79BEDD6B94 | 13270817 | | | | RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001052_CT_AIRB | | 5012487 | 8850400154 | | | SACAL - SOCIETA' ALLUMINIO CARISIO - S.P | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001053_CT_AIRB | 815600AF08EE2EC2DE92 | 1035262 | 8924 | | 226907Z IM EQUITY | SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001054_CT_AIRB | 815600FC906D230A1420 | 16077541 | 86111 | | SFL IM Equity | Safilo SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001055_CT_AIRB | 549300PHV8MBDHWB8X12 | 1086637 | 788744 | | SPM IM EQUITY | SAIPEM S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001056_CT_AIRB | 549300UKR289DF4UXQ47 | 1013056 | 525502 | | SAL | SALINI IMPREGILO S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001057_CT_AIRB | | 6524595 | 3957900487 | | | SAMMONTANA - S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001058_CT_AIRB | 8156006755200B82EB33 | 1246827 | 836320150 | | | SAN CARLO GRUPPO ALIMENTARE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001059_CT_AIRB | 5299005KJSU2AQUJUH84 | 1066932 | 49540 | | SRS IM EQUITY | SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001060_CT_AIRB | 815600D2FC31AF713B07 | 1012950 | 166476 | | | SNAI SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001061_CT_AIRB | 8156002278562044AF79 | 16067629 | 1633443 | | SRG IM Equity | SNAM SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001062_CT_AIRB | EOJCGSUI4NX234BL7V57 | 14234253 | 1594238 | | 2091Z IM EQUITY | SORGENIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001063_CT_AIRB | 815600141CFE5F4C4325 | 19113128 | 1016401 | | 4473035Z IM EQUITY | STRADA DEI PARCHI SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001064_CT_AIRB | 815600C3438977CBBE37 | 1038951 | 68670397 | | | TAMPIERI FINANCIAL GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001065_CT_AIRB | 81560029415DF1381583 | 1030384 | 195810262 | | | TECNICA GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001066_CT_AIRB | 815600AC5599D16D9A40 | 3335773 | 574643 | | MT IM EQUITY | TECNIMONT S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001067_CT_AIRB | 549300W384M3RI3VXU42 | | | IT0003497168 | TIT IM EQUITY | TELECOM ITALIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001068_CT_AIRB | 815600CD7323A82E5092 | 28935694 | 1763778 | | 2847328Z IM EQUITY | TENOVA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001069_CT_AIRB | | 1037712 | 182850362 | | | TERMOSANITARI CORRADINI - S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001070_CT_AIRB | 8156009E94ED54DE7C31 | | | | TRN IM Equity | Terna Rete Elettrica Nazionale SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001071_CT_AIRB | 549300IN56S27SDGEI85 | 18659000 | 1019536 | | 80698Z IM EQUITY | TIRRENO POWER S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001072_CT_AIRB | 8156003E86EBA167A868 | | | | 0946688D IM EQUITY | TotalErg SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001073_CT_AIRB | 815600FE9E92D9D6C309 | 3554534 | 201271 | | TFI IM EQUITY | TREVI - FINANZIARIA INDUSTRIALE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001074_CT_AIRB | | | | | 4212473Z IM EQUITY | UNIECO SOCIETA' COOPERATIVA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001075_CT_AIRB | 815600B8027C92F0DA07 | 4257672 | 1189360066 | | | VIBAC S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001076_CT_AIRB | 549300YSFQKM1C0X4E45 | 11321265 | 884361 | | WIND IM EQUITY | WIND TELECOMUNICAZIONI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001077_CT_AIRB | 549300DHPOF90OYYD780 | | | | 5108 JT Equity | Bridgestone Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001078_CT_AIRB | 549300IZYK3206QECG76 | | | | CAT SE Equity | Caterpillar Finance Corporation | JP | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001079_CT_AIRB | 549300MIFE1VEW02GY83 | | | JP3298600002 | | COSMO OIL COMPANY LTD | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001080_CT_AIRB | 549300T6IPOCDWLKC615 | | | | 6501 JT Equity | Hitachi, Ltd. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001081_CT_AIRB | J48DJYXDTLHM30UMYI18 | | | | 8001 JT Equity | Itochu Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001082_CT_AIRB | 5493004LQ0B4T7QPQV17 | | | | 6301 JT Equity | Komatsu Ltd. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001083_CT_AIRB | 4P4N3ORD02UGQT1T1W12 | | 0100-01-008776 | | 8002 JT Equity | Marubeni Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001084_CT_AIRB | KVIPTY4PULAPGC1VVD26 | | | | 8058 JP EQUITY | Mitsubishi Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001085_CT_AIRB | 5493008VBQD43X8QCS14 | | | | | Mitsui Life Insurance Company Limited | JP | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001086_CT_AIRB | 5493000QYMPFRTEY4K28 | | | | 6701 JT Equity | NEC Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001087_CT_AIRB | | | | | 7201 JP EQUITY | Nissan Motor Co Ltd | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001088_CT_AIRB | 5493003BZYYYCDIO0R13 | | | | 9984 JT Equity | SOFTBANK CORP. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001089_CT_AIRB | 5493004SE33MRLPB1W98 | | | | 2768 JP EQUITY | Sojitz Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001090_CT_AIRB | | | | | 6758 JP EQUITY | Sony Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001091_CT_AIRB | V82KK8NH1P0JS71FJC05 | | | | 8053 JP EQUITY | Sumitomo Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001092_CT_AIRB | 54930074QUY8RD0UZM08 | | | | | Suntory Holdings Limited | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001093_CT_AIRB | 549300ZLMVP4X0OGR454 | | | | 4502 JT Equity | Takeda Pharmaceutical Company Limited | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001094_CT_AIRB | 549300LBHTST91VKHO68 | | | | 6502 JT Equity | Toshiba Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001095_CT_AIRB | 5493006W3QUS5LMH6R84 | | | | TOM GY Equity | Toyota Motor Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001096_CT_AIRB | | | | | 004020 KS Equity | Hyundai Steel Co | KR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001097_CT_AIRB | | | | | 000270 KS Equity | Kia Motors Corp | KR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001098_CT_AIRB | 549300MGHLPT1EFHGF84 | | | | 2007 HK Equity | Country Garden Holdings Company Limited | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001099_CT_AIRB | 549300IHVJRWVT07S523 | | | | 3333 HK Equity | Evergrande Real Estate Group Limited | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001100_CT_AIRB | 5493003DTPH8AMMK4P51 | | | | NE UN Equity | Noble Corporation | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001101_CT_AIRB | 549300FNENFFSMO3GT38 | | | XS0835890350 | XPBR SQ Equity | Petrobras Global Finance B.V. | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001102_CT_AIRB | 213800S7DNJQX6LHTQ21 | | 133818917 | | | AB "Kauno grūdai" | LT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001103_CT_AIRB | | | | LU1014539529 | | ALTICE | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001104_CT_AIRB | 5493003BU7PAH5RRM092 | | | | APAM NA EQUITY | Aperam SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001105_CT_AIRB | 2EULGUTUI56JI9SAL165 | | | | MT LX EQUITY | ArcelorMittal SA [AM] | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001106_CT_AIRB | 549300GJ79DYFBBF5T83 | | | | 0307096D LX EQUITY | Brandbrew S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001107_CT_AIRB | 5493007GVB1I2FDSS786 | | B0155849 | | CNHI UN Equity | CNH Industrial Finance Europe S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001108_CT_AIRB | 549300938QUWMPITJ642 | | | | COV US EQUITY | Covidien International Finance SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001109_CT_AIRB | 529900W1S8TJDDH8YB29 | | | | | Encevo S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001110_CT_AIRB | | | 350807947 | FR0000038259 | ERF FP EQUITY | EUROFINS SCIENTIFIC SE | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001111_CT_AIRB | 213800568PRHV2JR9650 | | | XS0357281558 | GSPBEX RR Equity | Gaz Capital S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001112_CT_AIRB | 213800WHKNIC1JQQG433 | | | | 8GC GS Equity | Glencore Finance (Europe) S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001113_CT_AIRB | 8XJ8KF85PBKK1TLMFN29 | | | | | Intelsat Jackson Holdings S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001114_CT_AIRB | 549300MBM5B61VCW5A23 | | | | | International Automotive Components Group, S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001115_CT_AIRB | RUOKPID0PZ0UWJYU9J61 | | | | DE UN Equity | John Deere Bank S.A. | LU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001116_CT_AIRB | 529900XUC6PXMN6ABU42 | | | | TGH GY Equity | Logwin AG | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001117_CT_AIRB | 549300CTHC1CP86P2G96 | | | | MIICF PQ Equity | Millicom International Cellular S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001118_CT_AIRB | | | | | 0755015D LX EQUITY | NH FINANCE SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001119_CT_AIRB | 213800IURBFRNCYVR24 | | | | 3900394Z LX Equity | Nizi International SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001120_CT_AIRB | 549300VEJMMZCY6OBU06 | | | | PDSA NS Equity | Pacific Drilling S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001121_CT_AIRB | 529900UUYBCBB7HMVI56 | | | | | Phoenix PIB Dutch Finance B.V. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001122_CT_AIRB | 549300OZSHE4H5BFQA66 | | | | | QUILVEST SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001123_CT_AIRB | 5493000C8J3C3SZYS040 | | | | RTL BB Equity | RTL Group S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001124_CT_AIRB | 5493008JPA4HYMH1HX51 | | | | SESG FP EQUITY | SES SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001125_CT_AIRB | 549300CJ7LW6QSGIL444 | | | | | Swiss Re Europe S.A. | LU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001126_CT_AIRB | 529900BSBZ853DKUP675 | | | | | TRAXYS SARL | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001127_CT_AIRB | 549300RIG2CXWN6IV731 | | | | | CEMEX S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001128_CT_AIRB | 5493008KEVFYPMGTXO33 | | | | KOFL MM Equity | Coca-Cola FEMSA, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001129_CT_AIRB | 5493000XJLJ6C4T0PG82 | | | | GRUMAB MM Equity | GRUMA, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001130_CT_AIRB | 5493000RIXURZEBFEV60 | | | | BIMBOA MM Equity | Grupo Bimbo, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001131_CT_AIRB | 549300QOAB2GJSFM0381 | | | | 1234Z MM Equity | Grupo Petrotemex SA de CV | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001132_CT_AIRB | 549300CAZKPF4HKMPX17 | | | | | PETROLEOS MEXICANOS | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001133_CT_AIRB | 549300FW3RGHPHT21D10 | | | | ALFAA MM Equity | Sigma Alimentos, S.A. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001134_CT_AIRB | 5493000MY3DAIB0BP706 | | TNE940608HS5 | USP9084BAD03 | ALFAA MM Equity | Tenedora Nemak, S.A. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001135_CT_AIRB | 549300EMP9DT6Q35HZ31 | | | NL0000852564 | | AALBERTS INDUSTR | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001136_CT_AIRB | 549300J93WR5DPG0P466 | | KVK 33232124 | | ABB SS Equity | ABB Capital B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001137_CT_AIRB | 5493007WHKI5H75YJ358 | | KVK 34215458 | | ABE SQ Equity | Abertis Infraestructuras Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001138_CT_AIRB | 7245007QUMI1FHIQV531 | | KVK 33235189 | | | Achmea B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001139_CT_AIRB | 724500HIKX3QVUQF9G08 | | KVK 28080300 | | | Achmea Zorgverzekeringen N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001140_CT_AIRB | O4QK7KMMK83ITNTHUG69 | | KVK 27076669 | NL0000303709 | AGN NA Equity | AEGON N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001142_CT_AIRB | 724500XYIJUGXAA5QD70 | | KVK 09007809 | NL0000009132 | AKZA NA EQUITY | Akzo Nobel NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001143_CT_AIRB | 724500XBZ9QOPTI11U82 | | KVK 34108286 | | | Alliander N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001144_CT_AIRB | 549300KYQ7B0H0K66406 | | KVK 33055009 | | AML LN Equity | Amlin Europe N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001145_CT_AIRB | 724500MCUU6QOFRFEA53 | | KVK 33256360 0000 | | 792658Z PL EQUITY | AMORIM ENERGIA, BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001146_CT_AIRB | 7245000UZH70GO047N03 | | | NL0006237562 | | ARCADIS | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001147_CT_AIRB | 7245001122ND6ZFHX623 | | KVK 30037466 | NL0000334118 | ASM NA Equity | ASM International N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001148_CT_AIRB | 724500Y6DUVHQD6OXN27 | | KVK 17085815 | NL0006034001 | ASML NA EQUITY | ASML HOLDING N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001149_CT_AIRB | 7245004JOPUJ0OOWTU73 | | KVK 30031823 | | | ASR Schadeverzekering N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001150_CT_AIRB | 724500XFMNHF1GFPYJ05 | | KVK 08125298 | | 3324558Z NA Equity | BDR Thermea Group BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001151_CT_AIRB | 5299006ZHG3IXU0PNJ56 | | KvK 27106340 0000 | | 1136Z NA EQUITY | BMW Finance N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001152_CT_AIRB | | | | NL0000852580 | | BOSKALIS WESTMIN | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001153_CT_AIRB | | | | NL0010776944 | | BRUNEL INTERNAT | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001154_CT_AIRB | 529900AOH3NBA8PZFG65 | | KvK 32097651 0000 | | 0533866D NA EQUITY | Celesio Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001155_CT_AIRB | 549300WGC2HZ5J67V817 | | | | CNHI IM Equity | CNH Industrial NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001156_CT_AIRB | 549300BXVNOCYQ83FU09 | | KVK 34154633 | | KO UN Equity | Coca-Cola HBC Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001157_CT_AIRB | | | | NL0000200384 | | CORE LABORATORIES | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001158_CT_AIRB | 549300UNTCLR21YKLL62 | | KVK 30073501 | NL0000288967 | | Corio N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001159_CT_AIRB | | | | NL0009294552 | | DELTA LLOYD | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001160_CT_AIRB | 724500S75737K2SFDA03 | | KVK 22031457 | | | Delta N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001161_CT_AIRB | 213800N8X49KJRTNDM49 | | KVK 3419663 | | DGE FP Equity | Diageo Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001162_CT_AIRB | 529900M7QSB704RUUT95 | | KVK 34182495 | | AIR FP Equity | Eads Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001163_CT_AIRB | 724500KRQECMCRGM1971 | | KVK 14026250 | | | EBN B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001164_CT_AIRB | 5299007L43AQDFOW5739 | | KvK 34121496 0000 | | 1403Z NA EQUITY | EDP FINANCE BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001165_CT_AIRB | 724500R5IP6TFKTNRU48 | | KvK 24306393 | | 2091Z NA Equity | Eneco Holding NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001166_CT_AIRB | 549300XW2F91G4T4WC42 | | KVK 34149162 | | ENL GY Equity | ENEL Investment Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001167_CT_AIRB | 529900011V8VJ3BUKR64 | | KVK 17115973 | | RWE GF Equity | Essent N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001168_CT_AIRB | | | | NL0000288876 | | EUROCOMMERCIAL | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001169_CT_AIRB | | | | NL0000352565 | | FUGRO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001170_CT_AIRB | 2138005FTXOJUBQ5J563 | | KVK 24243533 | | GAS SQ Equity | Gas Natural Fenosa Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001171_CT_AIRB | 724500EJ2TDPAITRSJ55 | | KVK 02089290 | | | GasTerra B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001172_CT_AIRB | | | | NL0000400653 | | GEMALTO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001173_CT_AIRB | 549300L10EVYURBFIH66 | | KVK 55293980 | | | Global Blue Acquisition B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001174_CT_AIRB | 529900SNLFF5M6HJ1T36 | | KvK 33286563 0000 | | 1004Z NA EQUITY | Haniel Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001175_CT_AIRB | 724500K5PTPSST86UQ23 | | KVK 33011433 | NL0000009165 | HEIA NA Equity | Heineken NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001176_CT_AIRB | 7245008C9KMJL9P2UI77 | | KVK 34323653 | | | Hyva Global B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001177_CT_AIRB | 724500CR19MQGFWFBZ64 | | KvK 34217578 0000 | | 0308206D NA EQUITY | ICL Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001178_CT_AIRB | TLLG0UTU6ZHOG003X735 | | | | | Imperial Mobility Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001179_CT_AIRB | 54930050LBZUR4138I72 | | KVK 27120438 | | | ING Re (Netherlands) N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001180_CT_AIRB | | | KVK 24311905 | | 2872423Z NA Equity | InterGen NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001181_CT_AIRB | 724500C9GNBV20UYRX36 | | KVK 35000363 | NL0010672325 | AH NA Equity | Koninklijke Ahold NV [Royal Ahold NV] | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001182_CT_AIRB | 724500V38C5KTDY5BS93 | | KVK 30058019 | NL0000337319 | BAMNB NA Equity | Koninklijke BAM NBM NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001183_CT_AIRB | 724500SNT1MK246AHP04 | | KVK 14022069 | NL0000009827 | DSM NA EQUITY | Koninklijke DSM N.V | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001184_CT_AIRB | 549300YO0JZHAL7FVP81 | | KVK 02045200 | NL0000009082 | KPN NA Equity | Koninklijke KPN NV [Royal KPN NV] | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001185_CT_AIRB | H1FJE8H61JGM1JSGM897 | | KVK 17001910 | NL0000009538 | PHIA NA Equity | Koninklijke Philips Electronics N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001186_CT_AIRB | 724500HZ4BN317I12G68 | | KVK 06016321 | | KTC NA Equity | Koninklijke Ten Cate NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001187_CT_AIRB | 724500UL634GFV1KYF10 | | KVK 24295332 | NL0009432491 | VPK NA Equity | Koninklijke Vopak NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001188_CT_AIRB | 529900WQGOTJDYG9NP76 | | KVK 09151956 | | LXS GF Equity | Lanxess Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001189_CT_AIRB | 5H8RMHHYTWIP1RKLCE38 | | KvK 34115238 0000 | | 2177Z NA EQUITY | Linde Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001190_CT_AIRB | 549300J6QSW38QNOJK61 | | KVK 57924562 | | | LYB International Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001191_CT_AIRB | BN6WCCZ8OVP3ITUUVN49 | | KVK 24473890 | | DLY GB Equity | LyondellBasell Industries N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001192_CT_AIRB | 635400TMCKVEU87EJ582 | | KVK 24321697 | | | METINVEST B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001193_CT_AIRB | 529900PF6F1OHRZVU341 | | KvK 33178683 0000 | | 1169Z NA EQUITY | Metro Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001194_CT_AIRB | 6354007MKEEGGVUMXO83 | | KVK 34239108 | | | New World Resources N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001195_CT_AIRB | 724500RKMOD48AIWKD94 | | KvK 24307569 0000 | | 3893886Z NA EQUITY | NIDERA B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001196_CT_AIRB | 54930062JS29A5N4GO82 | | KVK 34248449 | | | Nielsen Holdings N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001197_CT_AIRB | 724500GQV9YLNSWECU41 | | KVK 17179668 | | | Nord Gold N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001198_CT_AIRB | 724500TXS5HH3GY4UW42 | | KVK 30124358 | | | NS Groep N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001199_CT_AIRB | 5299000CMF80GY2U0U47 | | KVK 16074305 | NL0010395208 | NUO NA Equity | Nutreco Holding NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001200_CT_AIRB | 724500HT4YW45B1Y7859 | | KVK 57585083 | | | OAK Leaf B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001201_CT_AIRB | 549300NCMRGIBJYUOE57 | | | NL0010558797 | | OCI | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001202_CT_AIRB | 724500IM9A059TQLBX63 | | | | | OCI Nitrogen BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001203_CT_AIRB | 72450053F5WRDY8CDZ66 | | KVK 24291478 | | OI US Equity | OI European Group B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001204_CT_AIRB | Q47A62EK6GMSID3Y8C39 | | KVK 17133742 | XS0788529096 | PCAR US Equity | PACCAR Financial Europe B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001205_CT_AIRB | 549300N522D3SS8MKV65 | | KvK 24320769 0000 | | 3617372Z NA EQUITY | PETROBRAS NETHERLANDS BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001206_CT_AIRB | 549300VGHFJJ58HE2B54 | | KVK 17008551 | | PHIA NA Equity | Philips Electronics NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001207_CT_AIRB | 529900N9UJEHN9UPXN50 | | | | | PHOENIX PIB FINANCE BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001208_CT_AIRB | 724500Q41FHN0P1GPC53 | | KVK 27168968 | NL0009739416 | TNT LI Equity | PostNL N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001209_CT_AIRB | 54930036WK3GMCN17Z57 | | | | QIA GY Equity | Qiagen NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001210_CT_AIRB | 7245009EAAUUQJ0U4T57 | | KVK 33216172 | NL0000379121 | RAND NA EQUITY | RANDSTAD HOLDING NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001211_CT_AIRB | 549300XO8R7MPISUO753 | | KVK 33155037 | NL0006144495 | | Reed Elsevier NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001212_CT_AIRB | 5493002YCY6HTK0OUR29 | | KVK 24251372 | XS0202649934 | REP GY Equity | Repsol International Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001213_CT_AIRB | | | KVK 34179503 | GB00B03MM408 | RDSA NA EQUITY | ROYAL DUTCH SHELL PLC | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001214_CT_AIRB | 5493002N51KZCVBDMS27 | | 24114856 | NL0006055329 | | ROYAL IMTECH NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001215_CT_AIRB | 213800LBMMAIG1FQP389 | | KVK 14105351 | | SABIC AB Equity | SABIC Capital I B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001216_CT_AIRB | | | | NL0000360618 | | SBM OFFSHORE | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001217_CT_AIRB | 529900KEH8410ESH1483 | | KVK 53761790 | | | Schaeffler Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001218_CT_AIRB | 724500DX7Q1A19SPY530 | | KVK 34166584 | | | Schiphol Nederland B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001219_CT_AIRB | 7245001TBT3NI9SPNJ75 | | | | | SHV Netherlands NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001220_CT_AIRB | TAFO772JB70PDRN5VS48 | | KvK 27092998 0000 | | 1223Z NA EQUITY | Siemens Financieringsmaats-chappij N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001221_CT_AIRB | 724500E9ZG6JMH6E2I14 | | | NL0000817179 | | SLIGRO FOOD GROUP | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001222_CT_AIRB | 724500ZTKJYJMWVLWJ82 | | KVK 34297413 | | | SRLEV N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001223_CT_AIRB | 5493002SSXOL85X3XC87 | | KVK 58623701 | | | Syncreon Group B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001224_CT_AIRB | 724500LTUWK3JQG63903 | | KVK 09083317 | | | TenneT Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001225_CT_AIRB | 7245008G22FOV7TYYJ34 | | KVK 06045666 | NL0000852523 | TWEKA NA EQUITY | TKH Group NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001226_CT_AIRB | 724500978QL7NKMLTQ37 | | KVK 34210949 | | | TMF Group Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001227_CT_AIRB | | | | NL0009739424 | | TNT EXPRESS | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001228_CT_AIRB | 724500L44K67W7UW1C59 | | | | | TomTom International B.V | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001229_CT_AIRB | 724500OPA8GZSQUNSR96 | | KVK 33194984 | | TOM GY Equity | Toyota Motor Finance (Netherlands) B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001230_CT_AIRB | PX7SUPU7HUNJBQ8BPI65 | | KVK 33236939 | | 585233Z NA Equity | Trafigura Beheer BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001231_CT_AIRB | 549300TK7G7NZTVM1Z30 | | KVK 24051830 | NL0000009355 | UNIA NA Equity | Unilever NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001232_CT_AIRB | 549300IW6C3SRHUUK147 | | | | | Vitol Holding BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001234_CT_AIRB | 549300FRXSUUW3M2Q281 | | | | | WABCO Europe Holdings BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001235_CT_AIRB | 724500522D3ORUTUGW47 | | KVK 05078970 | | WAVIN NA Equity | Wavin NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001236_CT_AIRB | 724500YRQCY3BD9RJZ92 | | | NL0000289213 | | WERELDHAVE | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001237_CT_AIRB | 724500TEM53I0U077B74 | | KVK 33202517 | NL0000395903 | WKL NA EQUITY | Wolters Kluwer N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001238_CT_AIRB | 5JB3IE65ZU13TA0DGN10 | | | | | Würth Finance International B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001239_CT_AIRB | | | | NL0006294290 | | ZIGGO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001240_CT_AIRB | | | | | BWO NO Equity | BW Offshore Shipholding Ltd | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001241_CT_AIRB | 5493004ZHCILEMZLBS85 | | 00304772770005 | | | FERD AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001242_CT_AIRB | 5493009F6KP3UMLPOY27 | | 931186744 | | | ICA Norge AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001243_CT_AIRB | 549300ZLJDXBXUNCY824 | | 936738540 | | | National Oilwell Varco Norway AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001244_CT_AIRB | 549300N1SDN71ZZ8BO45 | | | | NHY NO Equity | Norsk Hydro ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001245_CT_AIRB | 529900J8VSH14TP5VD23 | | | | | ODFJELL SE | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001246_CT_AIRB | 213800T66DRTE6O6BV87 | | 916235291 | | PGS NO Equity | Petroleum Geo-Services ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001247_CT_AIRB | 529900TH4OAW7WYG1777 | | 987059699 | | | Statkraft AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001248_CT_AIRB | OW6OFBNCKXC4US5C7523 | | 923609016 | | STL NO Equity | Statoil ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001249_CT_AIRB | R7NJHU48LTCIOB9BVU57 | | | | CNU NZ Equity | Chorus Limited | NZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001250_CT_AIRB | 259400GYHYZPQ0HTMT82 | | | | CIE PW Equity | Ciech S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001251_CT_AIRB | 259400A9BI23M3K1NK82 | | | | LTS PW EQUITY | GRUPA LOTOS S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001252_CT_AIRB | 259400WT6MCX3V59XI09 | | | | | Netia S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001253_CT_AIRB | 259400TOMPUOLS65II22 | | 10681 | | TPA1 GB Equity | ORANGE POLSKA SA | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001254_CT_AIRB | 259400TGY6IYEP2EFW87 | | 467426 | | | POLKOMTEL SP. Z O.O. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001255_CT_AIRB | 259400VVMM70CQREJT74 | | 28860 | | PKN PW Equity | Polski Koncern Naftowy ORLEN S.A. (PKN) | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001256_CT_AIRB | 259400NAPDFBOTNCRL54 | | | | TPE PW Equity | TAURON Polska Energia S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001257_CT_AIRB | Q1ECZWEVT6ZTFERCPG94 | | | PLTLKPL00017 | OPL PW EQUITY | TELEKOMUNIKACJA POLSKA SA | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001258_CT_AIRB | 213800RQXBBZ6KSP1172 | | 500311390 | | | AMORIM & IRMAOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001259_CT_AIRB | 2138002PLGLYW8EP7248 | | | | | AMORIM HOLDING II SGPS SA | PT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001260_CT_AIRB | 213800V5Z38TLIRQW516 | | 500700834 | | | ANA AEROPORTOS PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001261_CT_AIRB | | | 502607920 | | | AUCHAN PORTUGAL HIPER-MERCADOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001262_CT_AIRB | 54930011KNBNPPKW7528 | | 500038015 | | | AUTO SUECO LDA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001263_CT_AIRB | 549300RU6UYW1UMYOP92 | | 500194670 | | | BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001264_CT_AIRB | | | | PTBRI0AM0000 | BRI PL EQUITY | BRISA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001265_CT_AIRB | 549300FREK460JU7RG08 | | 500060266 | | | CELULOSE BEIRA INDUSTRIAL-CELBI SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001266_CT_AIRB | 549300TF1SUYCFUO3840 | | 503309362 | | | COLEP PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001267_CT_AIRB | | | 507195515 | | | CONTROLINVESTE SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001268_CT_AIRB | 213800X28CMB8LAIT849 | | 502557400 | | | CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001269_CT_AIRB | 549300RGQV4M16FESU23 | | 500832234 | | | CUF QUIMICOS INDUSTRIAS, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001270_CT_AIRB | 529900CLC3WDMGI9VH80 | | | PTEDP0AM0009 | EDP PL EQUITY | EDP - Energias de Portugal S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001271_CT_AIRB | 529900LOXJVWGOH84656 | | 503293695 | | | EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001272_CT_AIRB | | | 504885367 | | | ESPIRITO SANTO SAUDE SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001273_CT_AIRB | 2138003319Y7NM75FG53 | | 504499777 | PTGALIOE0009 | GALP PL Equity | GALP ENERGIA SGPS, S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001274_CT_AIRB | 213800Y3V72PI6W8KG10 | | 511220448 | | | GRUPO PESTANA - SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001275_CT_AIRB | 259400A8SZP10GB5IB19 | | | PTJMT0AE0001 | JMT PL EQUITY | J.MARTINS | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001276_CT_AIRB | | | 500073880 | | | LENA ENGENHARIA CONSTRUCOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001277_CT_AIRB | 549300SNYKYW15R3UE62 | | 502011475 | | | MODELO CONTINENTE HIPER-MERCADOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001278_CT_AIRB | 549300TLPT6W9R3CLQ86 | | 500197814 | | | MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001279_CT_AIRB | 5493003NN4LXUF8JA244 | | | | | Ocidental Companhia Portuguesa de Seguros de Vida, S.A. | PT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001280_CT_AIRB | 54930071D35BVUPC5942 | | 502604751 | | | OPTIMUS-COMUNICACOES S.A | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001281_CT_AIRB | | | 507979265 | | | OPWAY - SGPS, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001282_CT_AIRB | 213800ZWKG61JG7ZCF61 | | 500697370 | | | PETROLEOS PORTUGAL PETROGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001283_CT_AIRB | 259400DRC6WOXNVW8B57 | 500829993 | 500829993 | | 90413Z PL EQUITY | PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001284_CT_AIRB | 549300UNIB7M2AXUXS35 | | | PTPTI0AM0006 | PTCL TQ EQUITY | Portucel S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001285_CT_AIRB | 549300FR1FN48IGHR915 | | | PTREL0AM0008 | RENE PL Equity | REN-Redes Energeticas Nacionais, SGPS, S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001286_CT_AIRB | | | 500246963 | | | REPSOL PORTUGUESA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001287_CT_AIRB | 5493002X2CCY60HWCU94 | | 500243590 | | | SECIL COMP GERAL CAL CIMENTO SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001288_CT_AIRB | 549300PXZF74GVQM6867 | | 500058580 | | | SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001289_CT_AIRB | 549300EZYIURQ5RGSE56 | | 500278571 | | | SOVENA OILSEEDS PORTUGAL, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001290_CT_AIRB | 549300KFJPELBPMQH079 | | 500833532 | | | SOVENA PORTUGAL CONSUMER GOODS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001291_CT_AIRB | 95980020140005813290 | | 505042037 | | | SUMOL+COMPAL MARCAS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001292_CT_AIRB | | | 500097488 | | | TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001293_CT_AIRB | 549300CNE5R74B3XKF57 | | 505266202 | | | UNICER BEBIDAS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001294_CT_AIRB | | 503933139 | 503933139 | | 3646175Z PL EQUITY | UNILEVER JERÓNIMO MARTINS, LDA. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001295_CT_AIRB | 213800IDK8UTYDSFOG74 | | 502544180 | | | VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001296_CT_AIRB | | 500302200 | 500302200 | | 0265472D PL EQUITY | ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001297_CT_AIRB | 549300VOFQC1SPGTZM19 | | 503039063 | | | ZON TV CABO PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001298_CT_AIRB | 549300D3EIDZJB62TR20 | | 21183 | | ORDS QD Equity | Ooredoo Q.S.C. | QA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001299_CT_AIRB | 549300UKYDM6L8HEPU79 | | | | SNP RO EQUITY | OMV PETROM S.A. | RO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001300_CT_AIRB | 549300F8ZIGJVUPIU797 | | 24297754 | | | Rompetrol Group N.V. (The) | RO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001301_CT_AIRB | | | | | GAZP RU Equity | Gazprom OAO | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001302_CT_AIRB | | | | | ROSN RU Equity | OJSC Oil Co Rosneft | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001303_CT_AIRB | | | | | TATN RU Equity | Tatneft OAO | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001304_CT_AIRB | 5493007RN7O98MYBX124 | | | | | AKTIEBOLAG LINDEX | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001305_CT_AIRB | 549300UCKT2UK88AG251 | | | SE0000695876 | ALFA SS EQUITY | Alfa Laval AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001306_CT_AIRB | 549300YECS8HKCIMMB67 | | | SE0000255648 | ASSAB SS EQUITY | Assa Abloy AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001307_CT_AIRB | 213800T8PC8Q4FYJZR07 | | 5560142720 | SE0000122467 | ATCOA SS EQUITY | Atlas Copco Aktiebolag | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001308_CT_AIRB | 2138002GW5WN1UYZAO32 | | 55611256900004 | | | BILIA AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001309_CT_AIRB | 549300YJUYJ9A24RXL71 | | | SE0005906922 | SE0005906922 Corp | BILLERUDKORSNÄS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001310_CT_AIRB | 549300ZACGIQHBBMOD20 | | 5560269549 | | BONN SS EQUITY | Bonnier Finans AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001311_CT_AIRB | 213800SE6FV3UDEIEY92 | | 72317831 | | | CAPIO AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001312_CT_AIRB | 549300GU5OHTR1T5IY68 | | | SE0005932225 | SE0005932225 Corp | Castellum AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001313_CT_AIRB | 549300HCT1WLHEXNLZ18 | | | | | Dometic Holding AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001314_CT_AIRB | 549300Y3HHZB1ZGFPJ93 | | | | ELUXA SS Equity | Electrolux AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001315_CT_AIRB | 549300JNPI46XNH0PM97 | | | | | Fabege AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001316_CT_AIRB | 5493003PZ4F570G3W735 | | | | | GETINGE AB, | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001317_CT_AIRB | 529900XKWB408ZZYBF68 | | | | | GREEN CARGO AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001318_CT_AIRB | 213800YUV362W4E1LP46 | | | | | H & M Hennes & Mauritz GBC AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001319_CT_AIRB | 54930033BTSY61VHUR49 | | 55601011550004 | | | HALDEX AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001320_CT_AIRB | 549300VOTS5OZ82UTG69 | | | SE0005934320 | SE0005934320 Corp | HEMSÖ FASTIGHETS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001321_CT_AIRB | 549300WJFW6ILNI4TA80 | | 5561904771 | SE0000103699 | HEXAB SS EQUITY | Hexagon AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001322_CT_AIRB | 52990080SH3454F0QE68 | | 5560013301 | SE0000109290 | HOLMB SS EQUITY | Holmen AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001323_CT_AIRB | 549300GYQIIJ3UXB7655 | | | SE0001662222 | HUSQB SS EQUITY | HUSQVARNA AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001324_CT_AIRB | 549300VEBQPHRZBKUX38 | | 556013-8298 | XS0795505402 | INVEA SS Equity | Investor AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001325_CT_AIRB | 529900X0UEM9DOM6FK12 | | 5560452103 | SE0000806994 | JM SS EQUITY | JM AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001326_CT_AIRB | 549300VD6SNNS5N5V183 | | | | | KORAB INTERNATIONAL AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001327_CT_AIRB | 5493005OXRTBK0WSJN46 | | 5565451217 | SE0000549412 | KLED SS EQUITY | Kungsleden AB | SE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001328_CT_AIRB | 529900AB08F05L4HWU11 | | | | | LANTMÄNNEN EK FÖR | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001329_CT_AIRB | 213800NS2XXVRYS7WP40 | | | SE0002683557 | LOOMB SS EQUITY | Loomis AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001330_CT_AIRB | 549300SNQNTHQLZQON04 | | 5564272812 | SE0000221723 | MEDAA SS EQUITY | Meda AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001331_CT_AIRB | 549300E8NDODRSX29339 | | 5563099158 | SE0000412371 | MTGB SS EQUITY | MODERN TIMES GROUP MTG AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001332_CT_AIRB | 213800WRGLW3CY4MHW53 | | 55603451740004 | | | NCC | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001333_CT_AIRB | 549300KUJMRC9NW93S96 | | | | | Nobina sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001334_CT_AIRB | 5493007VGEKBZGZ6PC69 | | | | | NYNAS AB (PUBL) | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001335_CT_AIRB | 549300ES84TRW7EWGU35 | | | | | Perstorp Holding AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001336_CT_AIRB | 549300S2D8BDH1CKLI47 | | | | | PostNord AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001337_CT_AIRB | 549300MIHCMD8DCSBY41 | | 55607269770034 | | | Preem | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001338_CT_AIRB | 549300ZHO4JCQQI13M69 | | 556036-0793 | SE0000112385 | SE0005567088 Corp | SAAB AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001339_CT_AIRB | 5299008ZUAXN43LVZF54 | | | | SAND SS Equity | Sandvik AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001340_CT_AIRB | 5299001G94UPTI8C7N54 | | 5566577416 | | 0301536D SS EQUITY | Sandvik Treasury AB | SE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001341_CT_AIRB | 529900AE1FZNUH6EVS39 | | | SE0003366871 | SAS SS EQUITY | SAS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001342_CT_AIRB | 529900BZYSUQLQSPNR07 | | 5560840976 | SE0000308280 | SCVB SS EQUITY | Scania CV AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001343_CT_AIRB | 635400TTYKE8EIWDS617 | | | | SECUB SS Equity | Securitas AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001344_CT_AIRB | 5493004WOSC31U83UG49 | | 5561063834 | | SKAB SS EQUITY | Skanska Financial Services | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001345_CT_AIRB | 549300MA1BZYJU87BW55 | | 5560339086 | SE0000113250 | SKAB SS EQUITY | Skanska Sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001346_CT_AIRB | 549300X6MQ0GG8BRY481 | | | | | SKF sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001347_CT_AIRB | 5493002FIVSWBLEV7P15 | | | | | SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001348_CT_AIRB | 529900329VS14ZIML164 | | 5560163429 | SE0000171100 | SSABA SS EQUITY | SSAB AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001349_CT_AIRB | 529900J0C48FH28HNQ19 | | 5563137933 | SE0000120669 | SSABA SS EQUITY | SSAB Emea AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001350_CT_AIRB | 213800CWLTI7WZCC2R35 | | 5560010802 | | 1081Z SS EQUITY | Stena AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001351_CT_AIRB | 5299005HSK597UX55629 | | | | | SVEASKOG FÖRVALTNINGS AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001352_CT_AIRB | 549300FW5JDRV1IJ0M67 | | | | SCAB SS Equity | Svenska Cellulosa AB [SCA] | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001353_CT_AIRB | 529900ZERGNJBEQEX179 | | 55679708180004 | | | SWEDAVIA AB SWEDAVIA EKONOMI | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001354_CT_AIRB | 5493005DU3003SGUC166 | | | | | SWEDISH HOSPITAL PARTNERS AB, | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001355_CT_AIRB | 529900YVXCGNWAUYZG78 | | | SE0000310336 | SWMA SS EQUITY | Swedish Match AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001356_CT_AIRB | 213800EKD193RVI9HL76 | | 5564108917 | SE0000314304 | TEL2B SS EQUITY | Tele2 AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001357_CT_AIRB | 549300W9JLPW15XIFM52 | | 556016-0680 | XS0435008726 | ERICB SS Equity | Telefonaktiebolaget LM Ericsson | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001358_CT_AIRB | 213800FSR9RNDUOTXO25 | | | | TLSN SS Equity | TeliaSonera AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001359_CT_AIRB | 5493006LU5JO4P7HQ305 | | | | | THULE HOLDING AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001360_CT_AIRB | 213800XY16PAWG2PAD14 | | | | TRELB SS Equity | Trelleborg AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001361_CT_AIRB | 5493007LNZSEWN5KTV42 | | | SE0005769270 | SE0005769270 Corp | Vasakronan | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001362_CT_AIRB | 549300T5RZ1HA5HZ3109 | | | | VATT SS Equity | Vattenfall AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001363_CT_AIRB | 549300HGV012CNC8JD22 | | | SE0000115420 | VOLVB SS EQUITY | Volvo AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001364_CT_AIRB | 54930083GODGBHODQ153 | | 189744 | | | Global A&T Electronics Ltd. | SG | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001365_CT_AIRB | 33D7DTWH8BNIUWE0IF81 | | | | OLAM SP Equity | Olam International Ltd | SG | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001366_CT_AIRB | | | | | 7536988Z SK EQUITY | Volkswagen Slovakia A.S. | SK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001367_CT_AIRB | 549300QOGMPTKB6W7G56 | | 1.07544E+11 | USY71548BY95 | PTT TB Equity | PTT Public Company Limited | TH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001368_CT_AIRB | 8RS0AKOLN987042F2V04 | | | | NXWA GF Equity | 21st Century Fox America, Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001369_CT_AIRB | LUZQVYP4VS22CLWDAR65 | | | US88579YAF88 | MMM SE Equity | 3M Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001370_CT_AIRB | HQD377W2YR662HK5JX27 | | IL08142220 | | ABT US Equity | Abbott Laboratories | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001371_CT_AIRB | FR5LCKFTG8054YNNRU85 | | DE5126809 | | 4AB GF Equity | AbbVie Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001372_CT_AIRB | 549300T0GJTEK811VI53 | | | | WPI US EQUITY | Actavis, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001373_CT_AIRB | 549300QKBENKLBXQ8968 | | PA724325 | | AET US Equity | Aetna Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001374_CT_AIRB | LYOM0B2GCF1JWXK5ZG04 | | | | AGCO UN Equity | AGCO Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001375_CT_AIRB | QUIX8Y7A2WP0XRMW7G29 | | | | A UN Equity | Agilent Technologies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001376_CT_AIRB | 9PO87UV78U1JHLR68X04 | | | | 8685 JT Equity | AIG Financial Products Corp. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001377_CT_AIRB | 7QEON6Y1RL5XR3R1W237 | | | | APD US Equity | Air Products & Chemicals Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001378_CT_AIRB | ABPN11VOHLHX6QR7XQ48 | | | | AA US Equity | Alcoa Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001379_CT_AIRB | XSGZFLO9YTNO9VCQV219 | | | | MO US Equity | Altria Group Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001380_CT_AIRB | ZXTILKJKG63JELOEG630 | | DE2620453 | | AMZN US Equity | Amazon.com, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001381_CT_AIRB | IWUQB36BXD6OWD6X4T14 | | DE0332421 | | AAL UW Equity | American Airlines, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001382_CT_AIRB | B6Q2VFHD1797Q7NZ3E43 | | CAC0951492 | | 7267 JT Equity | American Honda Finance Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001383_CT_AIRB | 5493006ORUSIL88JOE18 | | | | AMT US Equity | American Tower Corp [ex-American Tower System] | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001384_CT_AIRB | 549300D3L3G0R4U4VT04 | | | | APH US Equity | Amphenol Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001385_CT_AIRB | B78FQ7XBQFLP4AYJ6F79 | | | | APC US Equity | Anadarko Petroleum Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001386_CT_AIRB | 72ZZ1XRHOOU9P9X16K08 | | | | APA US Equity | Apache Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001387_CT_AIRB | HWUPKR0MPOU8FGXBT394 | | CAC0806592 | | AAPL US Equity | Apple Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001388_CT_AIRB | 42YMHYH0XMHJEXDUB065 | | | | | ARAMARK Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001389_CT_AIRB | W47HVZ7Q6FXL86RELH91 | | DE0717711 | | ACI US Equity | Arch Coal, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001390_CT_AIRB | 549300LO13MQ9HYSTR83 | | DE0152524 | | ADM US Equity | Archer-Daniels-Midland Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001391_CT_AIRB | 0C0SZC7H22UWI2NA3R46 | | | | ARRS UW Equity | Arris Group, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001392_CT_AIRB | 549300YNNLBXT8N8R512 | | NYCARREUS | | ARW US Equity | Arrow Electronics, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001393_CT_AIRB | 6O4MRU8C1MS0K34UQF79 | | KY0580261 | | ASH US Equity | Ashland Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001394_CT_AIRB | 549300Z40J86GGSTL398 | | DE2018584 | | T* MM Equity | AT&T Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001395_CT_AIRB | QVLWEGTD2S8GJMO8D383 | | | | ATO US Equity | Atmos Energy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001396_CT_AIRB | HGBOLILQXWER4SAL2I23 | | | | ADP US Equity | Automatic Data Processing | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001397_CT_AIRB | GA3JGKJ41LJKXDN23E90 | | | | | Autozone Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001398_CT_AIRB | XN8R4HH1TVC1XOCL5P21 | | | | CAR US EQUITY | Avis Budget Car Rental LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001399_CT_AIRB | XJI53DCPL7QABOWK4Z75 | | NYCAVNTUS | | AVT US Equity | Avnet, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001400_CT_AIRB | 5493007RY69UEB1F1B45 | | | | AVP US Equity | Avon Products, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001401_CT_AIRB | MF62XBVMNYTYMC18DL76 | | DE2416636 | | BA/ LN Equity | BAE Systems Holdings Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001402_CT_AIRB | | | | | BHI US EQUITY | Baker Hughes Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001403_CT_AIRB | EWRDABCN7XBHM37LIA98 | | DE2072335 | | | Beam Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001404_CT_AIRB | HL5XPTVRV0O8TUN5LL90 | | MN1K-1056 | | BBY US Equity | Best Buy Co., Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001405_CT_AIRB | KK5MZM9DIXLXZL9DZL15 | | DE2322568 | | BMW HB Equity | BMW US Capital, LLC | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001406_CT_AIRB | 549300DSFX2IE88NSX47 | | | | BWA US Equity | BorgWarner Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001407_CT_AIRB | Y6ZDD9FP4P8JSSJMW954 | | DE0874815 | | BSX UN Equity | Boston Scientific Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001408_CT_AIRB | 549300GMUCJ08527GQ81 | | IN182869-107 | | BP/ LN Equity | BP Corporation North America Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001409_CT_AIRB | 549300YYMNSW7KWZH127 | | | | BP/ LN Equity | BP Products North America Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001410_CT_AIRB | HLYYNH7UQUORYSJQCN42 | | | | BMY US EQUITY | Bristol Myers Squibb Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001411_CT_AIRB | 5493007M0RIN8HY3MM77 | | | | BG US Equity | Bunge Limited | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001412_CT_AIRB | Y7ET3D9SDOFUZ515FE28 | | DE0799956 | | CA US Equity | CA, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001413_CT_AIRB | 43R4VPJBXTU2O15HEF41 | | | | | Calpine Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001414_CT_AIRB | 5493007JDSMX8Z5Z1902 | | | | CPB US Equity | Campbell Soup Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001415_CT_AIRB | CCU46N3GJMF4OK4N7U60 | | OH535613 | | CAH US Equity | Cardinal Health, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001416_CT_AIRB | QXZYQNMR4JZ5RIRN4T31 | | | | 3091Z US Equity | Cargill Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001417_CT_AIRB | EDBQKYOPJUCJKLOJDE72 | | DE0921323 | | CAT SE Equity | Caterpillar Financial Services Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001418_CT_AIRB | WRJR7GS4GTRECRRTVX92 | | | | CAT US EQUITY | Caterpillar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001419_CT_AIRB | 5KYC8KF17ROCY24M3H09 | | DE2106821 | | C5S GM Equity | CBS Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001420_CT_AIRB | CD30XVRLT4QO00B1C706 | | DE3780476 | | CE UN Equity | Celanese US Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001421_CT_AIRB | 4SIHMF0MOSTTL8CD0X64 | | | | CELG US Equity | Celgene Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001422_CT_AIRB | 21TPXMRRHFKOBHDC8J74 | | | | | CenterPoint Energy Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001423_CT_AIRB | 8E6NF1YAL0WT6CWXXV93 | | | | CSCO US EQUITY | Cisco Systems Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001424_CT_AIRB | 549300IA9XFBAGNIBW29 | | | | | CMS Energy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001425_CT_AIRB | B0QU0GIVGFFMCOP5RJ72 | | DE4789658 | | CKK GB Equity | Coca-Cola Enterprises, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001426_CT_AIRB | 2V9V7M0RUQG9M2J4IC47 | | | | | Colfax Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001427_CT_AIRB | YMEGZFW4SBUSS5BQXF88 | | DE0156313 | | CL US Equity | Colgate-Palmolive Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001428_CT_AIRB | 51M0QTTNCGUN7KFCFZ59 | | PA3039985 | | CTP GB Equity | Comcast Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001429_CT_AIRB | 549300OQS2LO07ZJ7N73 | | DE0406521 | | CMC US Equity | Commercial Metals Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001430_CT_AIRB | 6113F6JQLWIUGTBN1L36 | | | | CSC US equity | Computer Sciences Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001431_CT_AIRB | 54930035UDEIH090K650 | | DE0818944 | | CAG US Equity | ConAgra Foods, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001432_CT_AIRB | SYHS7HRDXLL4I0IQ8776 | | | | CXO US EQUITY | Concho Resources Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001433_CT_AIRB | 6VJJ5GQWIRDQ06DUXG89 | | DE0064324 | | COP US Equity | ConocoPhillips Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001434_CT_AIRB | 549300JK3KH8PWM3B226 | | DE2277631 | | CNX UN Equity | CONSOL Energy Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001435_CT_AIRB | 29DX7H14B9S6O3FD6V18 | | | | CTO GM Equity | Costco Wholesale Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001436_CT_AIRB | 549300BO9IWPF3S48F93 | | | | COTY US EQUITY | Coty Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001437_CT_AIRB | TVRMNZKRGA8LPW6XPG60 | | | | | Cox Enterprises Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001438_CT_AIRB | RPPGGRL1J75WGF2DFO04 | | PA3337938 | | CCK US Equity | Crown Americas LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001439_CT_AIRB | ZUNI8PYC725B6H8JU438 | | IN194062-043 | | CMI UN Equity | Cummins Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001440_CT_AIRB | S4BKK9OTCEWQ3YHPFM11 | | | | DHR US EQUITY | Danaher Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001441_CT_AIRB | PWFTNG3EI0Y73OXWDH08 | | | | DE US EQUITY | Deere & Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001442_CT_AIRB | 3E70L4WYANTIWWIPHC81 | | | | DELL US EQUITY | Dell Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001443_CT_AIRB | Q2CCMS6R0AS67HJMBN42 | | | | DAL US EQUITY | Delta Air Lines Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001444_CT_AIRB | 54930042348RKR3ZPN35 | | DE2155705 | | DVN US Equity | Devon Energy Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001445_CT_AIRB | F14FQJ2EEHW5VPYUHL14 | | | | DO US Equity | Diamond Offshore Drilling, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001446_CT_AIRB | 549300Z1UGYT5725XB67 | | DE3535468 | | DTV TQ Equity | DIRECTV Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001447_CT_AIRB | ILUL7B6Z54MRYCF6H308 | | | | D US EQUITY | Dominion Resources Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001448_CT_AIRB | 549300FMC2ALGA7N9E80 | | DE0412823 | | DOV UN Equity | Dover Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001449_CT_AIRB | ZQUIP1CSZO8LXRBSOU78 | | | | DOW US EQUITY | Dow Chemical Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001450_CT_AIRB | 549300IX8SD6XXD71I78 | | | | DTE US EQUITY | DTE Energy Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001451_CT_AIRB | FDPVHDGJ1IQZFK9KH630 | | DE2345566 | | EMN UN Equity | Eastman Chemical Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001452_CT_AIRB | 0NZWDMRCE180888QQE14 | | | | ETN US EQUITY | Eaton Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001453_CT_AIRB | OML71K8X303XQONU6T67 | | DE2871352 | | EBAY US Equity | eBay Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001454_CT_AIRB | FRDRIPF3EKNDJ2CQJL29 | | | | LLY US EQUITY | Eli Lilly & Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001455_CT_AIRB | FGLT0EWZSUIRRITFOA30 | | | | EMR UN Equity | Emerson Electric Co. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001456_CT_AIRB | GHFPUH0OZ5JLGJXWCO16 | | | | ESV UN Equity | ENSCO International Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001457_CT_AIRB | 4XM3TW50JULSLG8BNC79 | | | | ETR US EQUITY | Entergy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001458_CT_AIRB | 549300EVUN2BTLJ3GT74 | | DE2911438 | | EQIX US Equity | Equinix, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001459_CT_AIRB | 549300RO2XES74KQGG63 | | | | XLS US EQUITY | Exelis Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001460_CT_AIRB | 3SOUA6IRML7435B56G12 | | | | EXC US EQUITY | Exelon Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001461_CT_AIRB | CI7MUJI4USF3V0NJ1H64 | | WA601975803 | | EXPE UW Equity | Expedia, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001462_CT_AIRB | J3WHBG0MTS7O8ZVMDC91 | | NJ3793794100 | | XOM US Equity | Exxon Mobil Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001463_CT_AIRB | 549300E707U7WNPZN687 | | | | FDX US EQUITY | FedEx Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001464_CT_AIRB | 6WQI0GK1PRFVBA061U48 | | GA0110597 | | FIS UN Equity | Fidelity National Information Services, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001465_CT_AIRB | 549300NPYMLM4NHTOF27 | | | | | First Solar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001466_CT_AIRB | 549300SVYJS666PQJH88 | | OH953140 | | FE US Equity | FirstEnergy Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001467_CT_AIRB | 6Y0GK87T6V7NJKZJVM41 | | NYCDRRCUS | | FLS US Equity | Flowserve Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001468_CT_AIRB | CQ7WZ4NOFWT7FAE6Q943 | | | | FLR US EQUITY | Fluor Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001469_CT_AIRB | CKDHZ2X64EEBQCSP7013 | | | | FMC US Equity | FMC Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001470_CT_AIRB | EMQFUEY7DV1MVNKAUT87 | | DE3315658 | | FTI US Equity | FMC Technologies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001471_CT_AIRB | 20S05OYHG0MQM4VUIC57 | | | | F US EQUITY | Ford Motor Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001472_CT_AIRB | 2MNR4Q42DBL85U7RD221 | | | | | Forest Oil Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001473_CT_AIRB | A0WMBJD47C49E2JJOM88 | | DE4594648 | | FRE GY Equity | Fresenius US Finance I, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001474_CT_AIRB | 549300HNRIXILI56M704 | | | | 0196414D US EQUITY | Gavilon LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001475_CT_AIRB | 9C1X8XOOTYY2FNYTVH06 | | | | GD US EQUITY | General Dynamics Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001476_CT_AIRB | 3C7474T6CDKPR9K6YT90 | | NYCGECYUS | | GNE FP Equity | General Electric Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001477_CT_AIRB | 2TGYMUGI08PO8X8L6150 | | | | GIS US Equity | General Mills, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001478_CT_AIRB | 549300PDWRZX0BR28B12 | | DE4717789 | | GM UN Equity | General Motors Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001479_CT_AIRB | L2EVHWFHVAQK72TMH265 | | DE4275413 | | | Georgia-Pacific LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001480_CT_AIRB | 5493002BI0S2ZQUY3437 | | | | GT US EQUITY | Goodyear Tire & Rubber Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001481_CT_AIRB | 7ZW8QJWVPR4P1J1KQY45 | | | | GOOG US EQUITY | Google Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001482_CT_AIRB | ENYF8GB5SMQZ25S06U51 | | DE2681775 | | HAL UN Equity | Halliburton Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001483_CT_AIRB | KAO98FK89NPNNPQGUZ43 | | DE0497602 | | HSC US Equity | Harsco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001484_CT_AIRB | 549300NUB6D2R1ITYR45 | | | | HAS US Equity | Hasbro, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001485_CT_AIRB | 549300PD0C69OJ0NLB27 | | | | 766481Z US EQUITY | Hertz Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001486_CT_AIRB | UASVRYNXNK17ULIGK870 | | DE0097017 | | AHC GB Equity | Hess Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001487_CT_AIRB | WHKXQACZ14C5XRO8LW03 | | | | HPQ US EQUITY | Hewlett-Packard Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001488_CT_AIRB | 5493003STKEZ2S0RNU91 | | | | HNZ US EQUITY | HJ Heinz Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001489_CT_AIRB | ISRPG12PN4EIEOEMW547 | | DE2061772 | | HON UN Equity | Honeywell International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001490_CT_AIRB | KNX4USFCNGPY45LOCE31 | | | | 4335 HK Equity | Intel Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001491_CT_AIRB | VGRQXHF3J8VDLUA7XE92 | | | | IBM US EQUITY | International Business Machines (IBM Corp) | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001492_CT_AIRB | F9HV8ZL85LRIQ6D60098 | | NVC7491-1980 | | IGT UN Equity | International Game Technology | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001493_CT_AIRB | 824LMFJDH41EY779Q875 | | | | IP US EQUITY | International Paper Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001494_CT_AIRB | 5493008IUOJ5VWTRC333 | | | | | Interpublic Group of Cos | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001495_CT_AIRB | 24F6LSZD18II6ICG6S41 | | | | | Itron Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001496_CT_AIRB | YB2O5TUONPB3W1X7WJ88 | | | | ITT US EQUITY | ITT Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001497_CT_AIRB | KD833U13JEIGETBW2749 | | | | JAH US EQUITY | Jarden Corp (fka Alltrista Corp) | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001498_CT_AIRB | 549300XR6O4ACB0KLV08 | | | | | JFB Firth Rixson, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001499_CT_AIRB | E0KSF7PFQ210NWI8Z391 | | | | DE UN Equity | John Deere Capital Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001500_CT_AIRB | 549300G0CFPGEF6X2043 | | NJ5106301000 | | JNJ GQ Equity | Johnson & Johnson | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001501_CT_AIRB | 3LB2NG8VUULSCV2NO430 | | | | JCI US EQUITY | Johnson Controls Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001502_CT_AIRB | LONOZNOJYIBXOHXWDB86 | | | | K US EQUITY | Kellogg Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001503_CT_AIRB | AGX0G2MXE54NFNNICD28 | | | | KU1 US EQUITY | Kentucky Utilities Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001504_CT_AIRB | MP3J6QPYPGN75NVW2S34 | | | | KMB UN Equity | Kimberly-Clark Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001505_CT_AIRB | 549300PDHUGWPWGOT525 | | DE2301470 | | | Kinder Morgan Energy Partners, L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001506_CT_AIRB | 5493005158BXZWGOX572 | | | | 3097Z US EQUITY | Koch Industries Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001507_CT_AIRB | 549300JF6LPRTRJ0FH50 | | | | KSS UN Equity | Kohl's Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001508_CT_AIRB | V1BYR0MM295ZPWYYS367 | | | | KRFT US EQUITY | Kraft Foods Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001509_CT_AIRB | GR3KVMWVCR54YWQNXU90 | | DE0933796 | | LTD GF Equity | L Brands, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001510_CT_AIRB | | | | | LINE US EQUITY | Linn Energy LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001511_CT_AIRB | 5493007B9BM9ZXJINO78 | | DE4009151 | | LYV UN Equity | Live Nation Entertainment, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001512_CT_AIRB | DPRBOZP0K5RM2YE8UU08 | | | | LMT US EQUITY | Lockheed Martin Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001513_CT_AIRB | WAFCR4OKGSC504WU3E95 | | NC0087443 | | LOW UN Equity | Lowe's Companies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001514_CT_AIRB | 2RTSLGQ89VMY18RHX631 | | | | | Manitowoc Co Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001515_CT_AIRB | 1FRVQX2CRLGC1XLP5727 | | DE3395371 | | MRO US Equity | Marathon Oil Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001516_CT_AIRB | 3BNYRYQHD39K4LCKQF12 | | DE4750998 | | MPC UN Equity | Marathon Petroleum Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001517_CT_AIRB | 225YDZ14ZO8E1TXUSU86 | | DE2798413 | | MAR US Equity | Marriott International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001518_CT_AIRB | 54930073HKEO6GZBSS03 | | | | 4614Z US EQUITY | Mars Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001519_CT_AIRB | 549300XMP3KDCKJXIU47 | | DE0706226 | | MMC UN Equity | Marsh & McLennan Companies, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001520_CT_AIRB | 5GCSNMQXHEYA1JO8QN11 | | DE0585027 | | MAS US Equity | Masco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001521_CT_AIRB | AR5L2ODV9HN37376R084 | | DE3390142 | | MA US Equity | MasterCard Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001522_CT_AIRB | 549300VELLG24KHTJ564 | | DE0673809 | | MAT US Equity | Mattel, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001523_CT_AIRB | UE2136O97NLB5BYP9H04 | | | | MCD US EQUITY | McDonald's Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001524_CT_AIRB | 549300WZWOM80UCFSF54 | | DE2417015 | | MCK US Equity | McKesson Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001525_CT_AIRB | 4DL8C98Z5G5IXZLH3578 | | | | MWV US Equity | MeadWestvaco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001526_CT_AIRB | D56MRZY2INAN94ZONZ37 | | | | MDT US EQUITY | Medtronic Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001527_CT_AIRB | 4YV9Y5M8S0BRK1RP0397 | | | | MRK US EQUITY | Merck & Co Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001528_CT_AIRB | INR2EJN1ERAN0W5ZP974 | | WA600413485 | | MSF NA Equity | Microsoft Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001529_CT_AIRB | 54930073LBBH6ZCBE225 | | | | TAP US EQUITY | Molson Coors Brewing Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001530_CT_AIRB | 549300DV9GIB88LZ5P30 | | VA05501796 | | KTF GF Equity | Mondelez International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001531_CT_AIRB | NONUZEX43GHIPSVDD938 | | DE3174788 | | MON US Equity | Monsanto Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001532_CT_AIRB | 6S552MUG6KGJVEBSEC55 | | DE0789650 | | MTLA GF Equity | Motorola Solutions, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001533_CT_AIRB | MOM4570XTJ5YYX7JKH83 | | DE2977161 | | NG/ LN Equity | National Grid USA | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001534_CT_AIRB | 549300VSP3RIX7FGDZ51 | | | | NEM US EQUITY | Newmont Mining Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001535_CT_AIRB | UMI46YPGBLUE4VGNNT48 | | | | NEE UN Equity | NextEra Energy Capital Holdings, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001536_CT_AIRB | 549300Z2ZSKKGUE3J147 | | | | NKE US EQUITY | Nike Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001537_CT_AIRB | ZHUWIE4VK4MIYES0UG62 | | IN2000033100151 | | NI UN Equity | NiSource Finance Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001538_CT_AIRB | 7D6DIU2QXTUJRFNNJA49 | | CAC1059173 | | 7201 JT Equity | Nissan Motor Acceptance Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001539_CT_AIRB | 02VFQXG2D1LR5ZH3K186 | | | | NBL UN Equity | Noble Energy, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001540_CT_AIRB | 549300S3IZB5P35KNV16 | | WA178071138 | | JWN US Equity | Nordstrom, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001541_CT_AIRB | RIMU48P07456QXSO0R61 | | | | NOC US EQUITY | Northrop Grumman Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001542_CT_AIRB | 6B6FQLPMMKB14LX6NY57 | | | | | Novelis Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001543_CT_AIRB | 549300GGJCRSI2TIEJ46 | | | | NUE UN Equity | Nucor Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001544_CT_AIRB | IM7X0T3ECJW4C1T7ON55 | | | | OXY US EQUITY | Occidental Petroleum | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001545_CT_AIRB | 52990006VBKYFQMQJX90 | | KvK 34311273 0000 | | OILT UD EQUITY | Oiltanking Finance B.V. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001546_CT_AIRB | HKUPACFHSSASQK8HLS17 | | | | OMC US EQUITY | Omnicom Group | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001547_CT_AIRB | 1Z4GXXU7ZHVWFCD8TV52 | | DE2457805 | | ORCL* MM Equity | Oracle Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001548_CT_AIRB | 549300TOPQ8NG4HGVK16 | | | | | Owens Corning | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001549_CT_AIRB | PH3S12DWZBHHQKVYZ297 | | WA177005077 | | PCAR US Equity | PACCAR Financial Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001550_CT_AIRB | KDTEY8BWE486IKZ3CC07 | | | | PCAR US EQUITY | Paccar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001551_CT_AIRB | SGY07Y7FNYBNLM6Z1M11 | | OR085297-86 | | BRK/A US Equity | PacifiCorp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001552_CT_AIRB | 5493002CONDB4N2HKI23 | | | | PH US EQUITY | Parker Hannifin Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001553_CT_AIRB | EJCO258LNNVSKAR2JX59 | | DE2864939 | | BTU US Equity | Peabody Energy Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001554_CT_AIRB | FJSUNZKFNQ5YPJ5OT455 | | NC0198463 | | PEP SE Equity | PepsiCo, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001555_CT_AIRB | 765LHXWGK1KXCLTFYQ30 | | | | PFE US EQUITY | Pfizer Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001556_CT_AIRB | 8YQ2GSDWYZXO2EDN3511 | | | | | PG&E Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001557_CT_AIRB | HL3H1H2BGXWVG3BSWR90 | | VA0670281-5 | | PMI SE Equity | Philip Morris International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001558_CT_AIRB | TWSEY0NEDUDCKS27AH81 | | | | | Pinnacle West Capital Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001559_CT_AIRB | 549300N2O26NW4ST6W55 | | DE0101728 | | PBI US Equity | Pitney Bowes Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001560_CT_AIRB | 5MRSWZYSSE4064ED3F25 | | | | | Plains Exploration & Production Co LP | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001561_CT_AIRB | 549300BKPEP01R3V6C59 | | PA284424 | | PPG UN Equity | PPG Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001562_CT_AIRB | ZU69GUVJQGZ6Z1UOOO79 | | | | PX US EQUITY | Praxair Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001563_CT_AIRB | 6S3X7J22E861RNTJSA74 | | | | 3252Z US EQUITY | President & Fellows of Harvard College | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001564_CT_AIRB | 2572IBTT8CCZW6AU4141 | | | | PG US EQUITY | Procter & Gamble Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001565_CT_AIRB | 5PRBRS5FEH7NREC8OR45 | | NJ0100802453 | | PRU US Equity | Prudential Financial, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001566_CT_AIRB | PUSS41EMO3E6XXNV3U28 | | | | PEG US EQUITY | Public Service Enterprise Group Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001567_CT_AIRB | 123WALMHY1GZXG2YDL90 | | | | PVH UN Equity | PVH Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001568_CT_AIRB | 8MCWUBXQ0WE04KMXBX50 | | DE2249088 | | DGX UN Equity | Quest Diagnostics Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001569_CT_AIRB | HO1QNWM0IXBZ0QSMMO20 | | | | RL UN Equity | Ralph Lauren Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001570_CT_AIRB | YR6K3WJN0KKLUPZSNL57 | | DE0472015 | | RTN US Equity | Raytheon Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001571_CT_AIRB | NKNQHM6BLECKVOQP7O46 | | | | RSG US EQUITY | Republic Services Group | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001572_CT_AIRB | PQQ60KVT5SJX0ETQT497 | | | | RKT US Equity | Rock-Tenn Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001573_CT_AIRB | VH3R4HHBHH12O0EXZJ88 | | | | ROK US Equity | Rockwell Automation, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001574_CT_AIRB | 549300LJXD867XMVE759 | | | | ROP UN Equity | Roper Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001575_CT_AIRB | K2NEH8QNVW44JIWK7Z55 | | C-38863 | | RCL NO Equity | Royal Caribbean Cruises Ltd. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001576_CT_AIRB | 549300TJCKW4BRXPJ474 | | | | RPM US Equity | RPM International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001577_CT_AIRB | 549300VXRTBPBK07QT94 | | | | 0398293Z US EQUITY | Ruby Pipeline LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001578_CT_AIRB | ZXJ6Y2OSPZXIVGRILD15 | | FL590739250 | | R US Equity | Ryder System, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001579_CT_AIRB | 549300NKZ6VCN5P3K723 | | DE2096948 | | SWY US Equity | Safeway Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001580_CT_AIRB | RLTHESQ0RNFQJWPBJN60 | | DE2258732 | | SGMS UW Equity | Scientific Games International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001581_CT_AIRB | Q0M0CZB4YN6JZ65WXI09 | | | | SEE US EQUITY | Sealed Air Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001582_CT_AIRB | PBBKGKLRK5S5C0Y4T545 | | CAC1991515 | | SRE US Equity | Sempra Energy | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001583_CT_AIRB | KAF673KJXD92C8KSLU49 | | | | SLGN US EQUITY | Silgan Holdings Inc [fka Silgan Corp] | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001584_CT_AIRB | MR92GTD0MJTTTTQDVG45 | | DE2360269 | | | Simon Property Group, L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001585_CT_AIRB | HHWAT5TDOYZMM26KKQ73 | | | | SNA US Equity | Snap-on Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001586_CT_AIRB | 549300FC3G3YU2FBZD92 | | | | | Southern Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001587_CT_AIRB | EFWMP121W54QV9MGOP87 | | DE4116263 | | SWN US Equity | Southwestern Energy Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001588_CT_AIRB | P761FCI0CPOG24I8JE10 | | | | SPW US Equity | SPX Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001589_CT_AIRB | 549300DJ09SMTO561131 | | | | SWK US Equity | Stanley Black & Decker, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001590_CT_AIRB | XQM2JINI1UL7642TU573 | | | | SPLS US Equity | Staples, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001591_CT_AIRB | 5493002F0SC4JTBU5137 | | MI148492 | | SYK US Equity | Stryker Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001592_CT_AIRB | 549300TXO070764WUH65 | | | | SPWR US EQUITY | Sunpower Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001593_CT_AIRB | YF6ZV0M6AU4FY94MK914 | | | | SYMC US Equity | Symantec Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001594_CT_AIRB | 5RGWIFLMGH3YS7KWI652 | | | | SYY US Equity | Sysco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001595_CT_AIRB | 8WDDFXB5T1Z6J0XC1L66 | | | | TGT US Equity | Target Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001596_CT_AIRB | 6HL0C5LCIE4TN8UZHL06 | | DE2980513 | | TRP UN Equity | TC PipeLines, LP | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001597_CT_AIRB | UUL85LWXB4NGSWWXIQ25 | | | | TFX US Equity | Teleflex Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001598_CT_AIRB | YAWJZJYEQ7M1SYMOS462 | | DE2106001 | | TEX UN Equity | Terex Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001599_CT_AIRB | CMTK1YBYNLPLIS3QLI53 | | | | TSO US EQUITY | Tesoro Petroleum | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001600_CT_AIRB | 549300VFZ8XJ9NUPU221 | | | | | The Estee Lauder Companies | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001601_CT_AIRB | HCHV7422L5HDJZCRFL38 | | DE0558016 | | TMO US Equity | Thermo Fisher Scientific Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001602_CT_AIRB | KNG3XRAA0RHN9H62OK76 | | | | TWX US EQUITY | Time Warner Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001603_CT_AIRB | B0I35MLPFXZSE70ASS73 | | | | TKR US EQUITY | Timken Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001604_CT_AIRB | 549300V2JRLO5DIFGE82 | | DE3058821 | | DTE GF Equity | T-Mobile USA, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001605_CT_AIRB | R1JB4KXN77XFCXOQKV49 | | DE7324254 | | TRN US Equity | Trinity Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001606_CT_AIRB | 3NWOXIHJSQCX0SM5Z749 | | DE3589359 | | TRW US Equity | TRW Automotive Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001607_CT_AIRB | G8NWFN4YP7CR6FOP4886 | | | | | Tupperware Brands Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001608_CT_AIRB | WD6L6041MNRW1JE49D58 | | | | TSN US Equity | Tyson Foods, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001609_CT_AIRB | MYF1DAS6G5WY7PRWCU78 | | DE0945814 | | ULVR LN Equity | Unilever Capital Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001610_CT_AIRB | K1OQBWM7XEOO08LDNP29 | | DE0890080 | | UAL UN Equity | United Airlines, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001611_CT_AIRB | D01LMJZU09ULLNCY6Z23 | | | | UPS US EQUITY | United Parcel Service Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001612_CT_AIRB | JNLUVFYJT1OZSIQ24U47 | | | | X UN Equity | United States Steel Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001613_CT_AIRB | I07WOS4YJ0N7YRFE7309 | | | | UTX US EQUITY | United Technologies Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001614_CT_AIRB | 549300VSXHFQVR770L55 | | DE4426189 | | | Univar Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001615_CT_AIRB | 549300BZXZ66F6DTIF20 | | VA0016487-1 | | UVV US Equity | Universal Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001617_CT_AIRB | KOO0397YRO83WY5MGD97 | | | | VRX CT Equity | Valeant Pharmaceuticals International | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001618_CT_AIRB | 549300XTO5VR8SKV1V74 | | | | VLO US EQUITY | Valero Energy Corp | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001619_CT_AIRB | 2S72QS2UO2OESLG6Y829 | | | | VZ US EQUITY | Verizon Communications Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001620_CT_AIRB | CWAJJ9DJ5Z7P057HV541 | | | | VFC US EQUITY | VF Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001621_CT_AIRB | X0ST5BPF0CZG9FE5OV61 | | | | VIA US EQUITY | Viacom Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001623_CT_AIRB | CQKUMNNZVDJLRYV2PT43 | | | | | Virginia Electric & Power Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001624_CT_AIRB | 549300JZ4OKEHW3DPJ59 | | | | V US Equity | Visa Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001625_CT_AIRB | 549300BMOJ05INE4YK86 | | DE2669712 | | | Vornado Realty L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001626_CT_AIRB | 549300UUPJ2NXDB68M19 | | DE0911551 | | | VW Credit, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001627_CT_AIRB | Y87794H0US1R65VBXU25 | | | | WMT US EQUITY | Wal-Mart Stores Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001628_CT_AIRB | 7260JQNI6SCF9FIV2392 | | | | DIS US EQUITY | Walt Disney Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001629_CT_AIRB | IQN3XTJNANI73KWRED03 | | | | | Walter Energy Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001630_CT_AIRB | 549300YX8JIID70NFS41 | | | | WM US EQUITY | Waste Management | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001631_CT_AIRB | 3CYEJKBUJZO3UW777J80 | | DE3797582 | | | WEA Finance LLC | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001632_CT_AIRB | WHENKOULSSK7WUM60H03 | | | | WHR US EQUITY | Whirlpool Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001633_CT_AIRB | D3W7PCXCBRQLL17DZ313 | | | | | World Fuel Services Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001634_CT_AIRB | T4VNTWMFQ7JQB65L7T35 | | DE3664441 | | WYN UN Equity | Wyndham Worldwide Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001635_CT_AIRB | LGJNMI9GH8XIDG5RCM61 | | MN37-AA | | XEL US Equity | Xcel Energy Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001636_CT_AIRB | 4KF48RN45X1OO8UBLY20 | | | | XRX UN Equity | Xerox Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001637_CT_AIRB | 6EY4K7ZMF9UX1CU6KC79 | | | | XIX GF Equity | Xilinx, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001638_CT_AIRB | 549300DF5MV96DRYLQ48 | | | | XYL US EQUITY | Xylem Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001639_CT_AIRB | 2P2YLDVPES3BXQ1FRB91 | | DE3343799 | | ZMH US Equity | Zimmer Holdings, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001640_CT_AIRB | 549300HD9Q1LOC9KLJ48 | | | | ZTS UN Equity | Zoetis Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001641_CT_AIRB | 5493007CO5W5OBFG7L21 | | | | | RETAIL ESTATES NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001642_CT_AIRB | 549300QSUNKAEBMYIR16 | | | | | RAVAGO S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001643_CT_AIRB | 549300O3SGMD4K45DN61 | | | BE 0404621642 | | ALCATEL-LUCENT BELL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001644_CT_AIRB | 549300311F9XW7PCY637 | | | BE 0403992231 | | Atlas Copco Airpower | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001645_CT_AIRB | 549300PR82EONF1NKE18 | | | BE 0473566965 | | BELFIMA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001646_CT_AIRB | 549300UOBXCS79E82606 | | | BE 0404535431 | | Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001647_CT_AIRB | 549300VSM2RG55U2QU15 | | | BE 0400853488 | | BRUSSELS AIRLINES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001648_CT_AIRB | 5493007ZLRNTTT9B6384 | | | | | Carrefour Finance SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001649_CT_AIRB | 529900P0HVIO92I8AU52 | | | BE 0422362447 | | COCKERILL MAINTENANCE & INGENIERIE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001650_CT_AIRB | 549300VWVXR1GOHG0E16 | | | BE 0425702910 | | COFELY FABRICOM sa | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001651_CT_AIRB | 5493003N7PPOYDZI1G90 | | | BE 0400464795 | | COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001652_CT_AIRB | 5299009GDDJ20VCTA286 | | | BE 0404411707 | | CONTINENTAL BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001653_CT_AIRB | 549300NF0J86QSGBSV95 | | | BE 0413572663 | | DELDO AUTOBANDEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001654_CT_AIRB | 549300KT827RUL680A73 | | | BE0428741087 | | DIETEREN Treasury | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001655_CT_AIRB | 5493000G720YN71E2S86 | | | BE 0435305514 | | DREDGING INTERNATIONAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001656_CT_AIRB | 529900YOYR5FW12UBJ80 | | | BE 0471811661 | | EDF Luminus | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001657_CT_AIRB | 549300F203XBWYK45D98 | | | BE 0411515075 | | Emmaüs vzw | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001658_CT_AIRB | 529900T3V512W5JEJF78 | | | BE 0406183144 | | Evonik Degussa Antwerpen | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001659_CT_AIRB | 5493006GOR72R0ZYBN98 | | | BE 0860409202 | | EXMAR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001660_CT_AIRB | 52990071WX2UW1WNHC16 | | | BE 0402954628 | | FLUXYS BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001661_CT_AIRB | 529900RL1B6NSLKU7P45 | | | BE 0821382439 | | FLUXYS FINANCE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001662_CT_AIRB | 549300EL1OTYCHBFUV17 | | | BE 0442100363 | | GDF SUEZ CC SCRL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001663_CT_AIRB | 549300AS6JDY8GAUB274 | | | BE 0831958211 | | GDF SUEZ ENERGY MANAGEMENT TRADING | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001664_CT_AIRB | 6IM6CQKADLNCQGUEU352 | | | BE0439255986 | | GEMS Services SA/NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001665_CT_AIRB | 549300UFHGFY5IOON989 | | | BE 0220324117 | | Gimv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001666_CT_AIRB | 5493004EAZQ20FYJKT70 | | | BE 0438202052 | | greif services belgium | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001667_CT_AIRB | 5299004FBX5DGG463D98 | | | BE 0430060188 | | HERAEUS ELECTRO - NITE INTERNATIONAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001668_CT_AIRB | 5493002TTO3072KC6L60 | | | BE 0402220594 | | Hewlett - Packard Belgium | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001669_CT_AIRB | 549300VI27GGJFIOCP26 | | | BE 0440113348 | | INTERNATIONAL FINANCE CENTER CFE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001670_CT_AIRB | 5493002RVRZ1S3CPUI26 | | | BE 0428750985 | | ION BEAM APPLICATIONS S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001671_CT_AIRB | 54930073JZQL85NE3817 | | | BE 0222343301 | | IVERLEK | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001672_CT_AIRB | 549300YEC7519H8CBF72 | | | BE 0473587751 | | J.C. General Services CVBA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001673_CT_AIRB | 549300U0BLKP6Y8LPX16 | | | BE 0404778426 | | Katoen Natie | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001674_CT_AIRB | 529900X1VAF3IXDZJ071 | | | | | LE PEIGNE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001675_CT_AIRB | 549300ROPVHSEKEMW107 | | | BE 0807049797 | | LOCORAIL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001676_CT_AIRB | 549300L6DOLPEQSOI005 | | | BE 0405580655 | | MATEXI afkorting van MAATS-CHAPPIJ TOT EXPLOITATIE IMMOBILIEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001677_CT_AIRB | 5493007JS0ZHJVBUWP18 | | | BE 0456810810 | | MOBISTAR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001678_CT_AIRB | 549300V3ES7BVGYNRZ58 | | | BE 0413630071 | | N.V BESIX S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001679_CT_AIRB | 529900P78BT1RIIYWY69 | | | BE 0458885719 | | NUTRECO CAPITAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001680_CT_AIRB | 549300XHGK09MEWMOL68 | | | BE 0419457296 | | Ontex bvba | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001681_CT_AIRB | 5299009CBE6VJXABZS81 | | | BE 0436410522 | | RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001682_CT_AIRB | 529900P4SONA6KVTRT86 | | | BE 0428343981 | | RECTICEL INTERNATIONAL SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001683_CT_AIRB | 529900LK4T42CNH2U882 | | | BE 0434475767 | | S.B. MANAGEMENT AND SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001684_CT_AIRB | 529900FTYUE9QOXMU884 | | | BE 0434284638 | | SAINT-GOBAIN BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001685_CT_AIRB | 549300CCKFF44A550J72 | | | BE 0400747580 | | SARENS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001686_CT_AIRB | 549300JTFH1WHCEMIN40 | | | BE 0407139583 | | SD WORX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001687_CT_AIRB | HB7FFAZI0OMZ8PP8OE26 | | | BE 0413330856 | | Society for Worldwide Interbank Financial Telecommunication | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001688_CT_AIRB | 213800IS5GA1OZ8RBM85 | | | BE 0473416418 | | TELENET nv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001689_CT_AIRB | 529900R7MYQQO8CHR962 | | | BE 0403063902 | | TOTAL BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001690_CT_AIRB | 5299003N2SCVNU16O909 | | | BE 0403079441 | | Total Petrochemicals & Refining SA/NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001691_CT_AIRB | 549300ZSTW3D1UXOXY91 | | | BE 0412639681 | | TRACTEBEL ENGINEERING sa | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001693_CT_AIRB | 549300J5X4E65PJHE355 | | | BE 0464538245 | | VPK SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001694_CT_AIRB | 5493002MUOV04NSPT571 | 2796756-1 | | | | RBC INVESTOR SERVICES TRUST | CA | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001695_CT_AIRB | 549300G6ZUFBJVLAJQ46 | | | | | MERCURIA ENERGY TRADING SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001696_CT_AIRB | 5299009K1FINARYDEC72 | | | | | RENAULT FINANCE SA | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001697_CT_AIRB | 549300WZRVQERM819Z90 | 1141987-6 | CH02039235685 | | | Schweizerische RÃ¼ckversicherungs-Gesellschaft AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001698_CT_AIRB | 52990031Q7PCTSUSRW11 | 2820823-9 | HRB40498 | | | LBBW Dublin Management GmbH | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001699_CT_AIRB | 529900GHE5268QPEOH13 | 2537992-6 | HRB106727 | | | LIDL IRELAND GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001700_CT_AIRB | 529900USFSZYPS075O24 | 1144838-8 | HRB3790 | | | VOLKSWAGEN FINANCIAL SERVICES AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001701_CT_AIRB | 549300Y5BJOTCMUYT658 | | | | | ARCELORMITTAL TREASURY SNC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001702_CT_AIRB | 969500KY4MRVCLM9HE48 | | | | | EDF ENERGIES NOUVELLES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001703_CT_AIRB | 529900QI55ZLJVCMPA71 | | | | | TOTAL CAPITAL | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001704_CT_AIRB | 2138006E2VG89XLORJ06 | | 02366682 | | | YORKSHIRE WATER SERVICES LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001705_CT_AIRB | 549300BPQYQ838KE1X51 | | | | | UNIPEC ASIA COMPANY LIMITED | HK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001706_CT_AIRB | 213800SKZTSE2L1BII69 | | | | | THAMES WATER UTILITIES CAYMAN FINANCE LIMITED | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001707_CT_AIRB | 0YQH6LCEF474UTUV4B96 | | KvK 34313428 0000 | | | ENEL FINANCE INTERNATIONAL N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001708_CT_AIRB | 4ME66GO1Q4T87C52WS37 | | KvK 33134831 0000 | | | GENERAL ELECTRIC INTERNATIONAL INC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001709_CT_AIRB | | | | | 1310Z AR Equity | Argentina | AR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001710_CT_AIRB | | | | | 1525Z AU Equity | Australia | AU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001711_CT_AIRB | | | | | 1480Z AV Equity | Austria | AT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001712_CT_AIRB | | | | | 43886Z BD Equity | Bangladesh | BD | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001713_CT_AIRB | | | | | 111136Z BB Equity | Belgium | BE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001714_CT_AIRB | | | | | 1323Z BZ Equity | Brazil | BR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001715_CT_AIRB | | | | | 129225Z BU Equity | Bulgaria | BG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001716_CT_AIRB | | | | | 80710Z CN Equity | Canada | CA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001717_CT_AIRB | | | | | 45793Z CI Equity | Chile | CL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001718_CT_AIRB | | | | | PRCH CH Equity | China | CN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001719_CT_AIRB | | | | | 1153Z CB Equity | Colombia | CO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001720_CT_AIRB | | | | | 1040Z CP Equity | Czech Republic | CZ | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001721_CT_AIRB | | | | | 1271Z DC Equity | Denmark | DK | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001722_CT_AIRB | | | | | 1083Z EY Equity | Egypt | EG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001723_CT_AIRB | | | | | 1000Z ET Equity | Estonia | EE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001724_CT_AIRB | | | | | 1306Z FH Equity | Finland | FI | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001725_CT_AIRB | | | | | 223727Z FP Equity | France | FR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001726_CT_AIRB | | | | | 3413Z GR Equity | Germany | DE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001727_CT_AIRB | | | | | 1004Z GA Equity | Greece | GR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001728_CT_AIRB | | | | | 1182Z HB Equity | Hungary | HU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001729_CT_AIRB | | | | | 1504Z IN Equity | India | IN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001730_CT_AIRB | | | | | 1133Z IJ Equity | Indonesia | ID | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001731_CT_AIRB | | | | | 1266Z ID Equity | Ireland | IE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001732_CT_AIRB | | | | | 3343943Z IT Equity | Israel | IL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001733_CT_AIRB | | | | | 2103Z IM Equity | Italy | IT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001734_CT_AIRB | | | | | JAPZ JP Equity | Japan | JP | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001735_CT_AIRB | | | | | 1001Z KN Equity | Kenya | KE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001736_CT_AIRB | | | | | 3344606Z LR Equity | Latvia | LV | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001737_CT_AIRB | | | | | 1092Z LH Equity | Lithuania | LT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001738_CT_AIRB | | | | | 1110Z LX Equity | Luxembourg | LU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001739_CT_AIRB | | | | | 1124Z MK Equity | Malaysia | MY | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001740_CT_AIRB | | | | | 5753Z US Equity | Malta | MT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001741_CT_AIRB | | | | | 1426Z MM Equity | Mexico | MX | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001742_CT_AIRB | | | | | 1096Z MC Equity | Morocco | MA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001743_CT_AIRB | | | | | 1533Z NA Equity | Netherlands | NL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001744_CT_AIRB | | | | | 46443Z NZ Equity | New Zealand | NZ | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001745_CT_AIRB | | | | | 1233Z NO Equity | Norway | NO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001746_CT_AIRB | | | | | 279379Z PM Equity | Philippines | PH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001747_CT_AIRB | | | | | 1084Z PW Equity | Poland | PL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001748_CT_AIRB | | | | | 1174Z PL Equity | Portugal | PT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001749_CT_AIRB | | | | | 1089Z RO Equity | Romania | RO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001750_CT_AIRB | | | | | 4458Z RU Equity | Russia | RU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001751_CT_AIRB | | | | | 3344642Z AB Equity | Saudi Arabia | SA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001752_CT_AIRB | | | | | 1545Z SP Equity | Singapore | SG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001753_CT_AIRB | | | | | 1023Z SK Equity | Slovakia | SK | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001754_CT_AIRB | | | | | 1091Z SV Equity | Slovenia | SI | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001755_CT_AIRB | | | | | 50184Z SJ Equity | South Africa | ZA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001756_CT_AIRB | | | | | ROKZ KS Equity | South Korea | KR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001757_CT_AIRB | | | | | 1841Z SM Equity | Spain | ES | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001758_CT_AIRB | | | | | 204283Z EK Equity | Sudan | SD | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001759_CT_AIRB | | | | | 1179Z SS Equity | Sweden | SE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001760_CT_AIRB | | | | | 344758Z SW Equity | Switzerland | CH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001761_CT_AIRB | | | | | 116657Z TT Equity | Taiwan | TW | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001762_CT_AIRB | | | | | 1179Z TB Equity | Thailand | TH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001763_CT_AIRB | | | | | 114144Z TI Equity | Turkey | TR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001764_CT_AIRB | | | | | 1089Z UZ Equity | Ukraine | UA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001765_CT_AIRB | | | | | 3344698Z UH Equity | United Arab Emirates | AE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001766_CT_AIRB | | | | | 6152Z LN Equity | United Kingdom | GB | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001768_CT_AIRB | | | | | 3352Z US Equity | United States | US | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001769_CT_AIRB | | | | | 1069Z VC Equity | Venezuela | VE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001770_CT_AIRB | | | | | 231715Z VN Equity | Vietnam | VN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001771_CT_AIRB | ZTMSNXROF84AHWJNKQ93 | | | | | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT | US | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| GG_0001772_CT_AIRB | QKL54NQY28TCDAI75F60 | | | | | INTERNATIONAL FINANCE CORPORATION | US | Sovereign sample | General governments | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001773_CT_AIRB | BFXS5XCH7N0Y05NIXW11 | | | | 3531454Z NA EQUITY | ABN Amro | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001774_CT_AIRB | | | | CNE100000Q43 | 1288 HK EQUITY | Agricultural Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001775_CT_AIRB | 3U8WV1YX2VMUHH7Z1Q21 | | | IE0000197834 | ALBK ID EQUITY | ALLIED IRISH BANKS PLC | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001776_CT_AIRB | 5299009N55YRQC69CN08 | | | GRS015013006 | ALPHA GA EQUITY | Alpha Bank | GR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001777_CT_AIRB | JHE42UYNWWTJB8YTTU19 | | | AU000000ANZ3 | ANZ AU EQUITY | ANZ | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001778_CT_AIRB | 549300CTUU1RFXHQJE44 | | | US0594603039 | BBD US EQUITY | Banco Bradesco | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001779_CT_AIRB | JU1U6S0DG9YLT7N8ZV32 | | | PTBCP0AM0007 | BCP PL EQUITY | BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP) | PT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001780_CT_AIRB | QE0Q0253K88YAGNPE356 | | | BRBBASACNOR3 | BBAS3 BZ EQUITY | Banco Do Brasil | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001781_CT_AIRB | 5493006P8PDBI8LC0O96 | | | IT0005002883 | BP IM EQUITY | Banco Popolare | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001782_CT_AIRB | 9DJT3UXIJIZJI4WXO774 | | | US0605051046 | BAC US EQUITY | Bank of America Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001783_CT_AIRB | 54930053HGCFWVHYZX42 | | | CNE1000001Z5 | 3988 HK EQUITY | Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001784_CT_AIRB | | | | CNE100000205 | 3328 HK EQUITY | Bank of Communications | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001785_CT_AIRB | CO6GC26LCGGRTUESIP55 | | | HK0023000190 | 23 HK EQUITY | Bank of East Asia Ltd. | HK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001786_CT_AIRB | Q2GQA2KF6XJ24W42G291 | | | IE0030606259 | BKIR ID EQUITY | BANK OF IRELAND | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001787_CT_AIRB | NQQ6HPCNCCU6TUTQYE16 | | | CA0636711016 | BMO CN EQUITY | Bank of Montreal | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001788_CT_AIRB | WFLLPEPC7FZXENRZV188 | | | US0640581007 | BK US EQUITY | Bank of New York Mellon Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001789_CT_AIRB | L3I9ZG2KFGXZ61BMYR72 | | | CA0641491075 | BNS CN EQUITY | Bank of Nova Scotia | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001790_CT_AIRB | 549300685QG7DJS55M76 | | | ES0113307021 | BKIA SM EQUITY | Bankia | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001791_CT_AIRB | VWMYAEQSTOPNV0SUGU82 | | | ES0113679I37 | BKT SM EQUITY | BANKINTER | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001792_CT_AIRB | G5GSEF7VJP5I7OUK5573 | | | GB0031348658 | BARC LN EQUITY | Barclays Plc | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001794_CT_AIRB | VDYMYTQGZZ6DU0912C88 | 1103165-5 | | | BLGZ GR EQUITY | Bayerische Landesbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001795_CT_AIRB | K8MS7FD7N5Z2WQ51AZ71 | | | ES0113211835 | BBVA SM EQUITY | BBVA | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001796_CT_AIRB | A5GWLFH3KM7YV2SFQL84 | | | | CCBG BB EQUITY | Belfius (Ex-Dexia bank) | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001797_CT_AIRB | R0MUWSFPU8MPRO8K5P83 | | | FR0000131104 | BNP FP EQUITY | BNP Paribas | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001798_CT_AIRB | 9695005MSX1OYEMGDF46 | | | | 3692594z fp equity | BPCE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001799_CT_AIRB | 7CUNS533WID6K7DGFI87 | | | ES0140609019 | CABK SM EQUITY | CaixaBank | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001800_CT_AIRB | 2IGI19DL77OX0HC3ZE78 | | | CA1360691010 | CM CN EQUITY | Canadian Imperial Bank of Commerce | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001801_CT_AIRB | | | | CNE1000001Q4 | 998 HK EQUITY | China CITIC Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001802_CT_AIRB | 5493001KQW6DM7KEDR62 | | | CNE1000002H1 | 939 HK EQUITY | China Construction | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001803_CT_AIRB | | | | CNE100000SL4 | 601818 CH EQUITY | China Everbright Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001804_CT_AIRB | 549300MKO5B60FFIHF58 | | | CNE1000002M1 | 3968 HK EQUITY | China Merchants Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001805_CT_AIRB | 549300HBUGSQD1VCXG94 | | | CNE100000HF9 | 1988 HK EQUITY | China Minsheng Banking Corp., Ltd. | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001806_CT_AIRB | 6SHGI4ZSSLCXXQSBB395 | | | US1729674242 | C US EQUITY | Citigroup | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001807_CT_AIRB | 851WYGNLUQLFZBSYGB56 | 1106139-7 | | DE000CBK1001 | CBK GY EQUITY | Commerzbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001808_CT_AIRB | MSFSBD3QN1GSN7Q6C537 | | | AU000000CBA7 | CBA AU EQUITY | Commonwealth | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001809_CT_AIRB | 969500TJ5KRTCJQWXH05 | | | FR0000045072 | ACA FP EQUITY | Crédit Agricole | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001810_CT_AIRB | 9695000CG7B84NLR5984 | | | | CMUT FP EQUITY | Crédit Mutuel | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001811_CT_AIRB | ANGGYXNX0JLX3X63JN86 | | | CH0012138530 | CSGN VX EQUITY | Credit Suisse | CH | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001812_CT_AIRB | MAES062Z21O4RZ2U7M96 | | | DK0010274414 | DANSKE DC EQUITY | Danske Bank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001813_CT_AIRB | 7LTWFZYICNSX8D621K86 | 1106989-5 | | DE0005140008 | DBk GY EQUITY | Deutsche Bank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001814_CT_AIRB | 549300GKFG0RYRRQ1414 | | | NO0010031479 | DNB NO EQUITY | DNB NOR | NO | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001815_CT_AIRB | 529900HNOAA1KXQJUQ27 | 1107041-4 | | DE0008343104 | DGBK GR EQUITY | DZ BANK AG Deutsche Zentral-Genossenschaftsbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001816_CT_AIRB | JEUVK5RWVJEN8W0C9M24 | | | GRS323003004 | EUROB GA EQUITY | EFG EUROBANK ERGASIAS | GR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001817_CT_AIRB | PQOH26KWDF7CG10L6792 | | | AT0000652011 | EBS AV EQUITY | Erste Group Bank AG | AT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001818_CT_AIRB | 549300GGF3CSCFS5UT61 | | | PTBES0AM0007 | BES PL EQUITY | ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG) | PT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001819_CT_AIRB | THRNG6BD57P9QWTQLG42 | | | US3167731005 | FITB US EQUITY | Fifth Third Bancorp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001820_CT_AIRB | 784F5XWPLTWKTBV3E584 | | | US38141G1040 | GS US EQUITY | Goldman Sachs Group | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001821_CT_AIRB | MLU0ZO3ML4LN2LL2TL39 | | | GB0005405286 | HSBA LN EQUITY | HSBC Holdings | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001823_CT_AIRB | | | | CNE000001QZ7 | 601166 CH EQUITY | Industrial Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001824_CT_AIRB | 5493002ERZU2K9PZDL40 | | | CNE1000003G1 | 1398 HK EQUITY | Industrial Commercial Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001825_CT_AIRB | 3TK20IVIUJ8J3ZU0QE75 | | | NL0000303600 | INGA NA EQUITY | ING | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001826_CT_AIRB | 2W8N8UU78PMDQKZENC08 | | | IT0000072618 | ISP IM EQUITY | Intesa | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001827_CT_AIRB | 635400DTNHVYGZODKQ93 | | | | ILOA ID EQUITY | Permanent TSB Group Holdings Plc | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001828_CT_AIRB | BZO2P8KHO2O10H5QQ663 | | | BRITUBACNPR1 | ITUB4 BZ EQUITY | Itaú Unibanco Holding | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001829_CT_AIRB | 8I5DZWZKVSZI1NUHU748 | | | US46625H1005 | JPM US EQUITY | JPMorgan Chase & Co. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001830_CT_AIRB | 3M5E1GQGKL17HI6CPN30 | | | DK0010307958 | JYSK DC EQUITY | Jyske Bank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001831_CT_AIRB | 213800X3Q9LSAKRUWY91 | | | BE0003565737 | KBC BB EQUITY | KBC | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001832_CT_AIRB | 549300XXMOJSIW8P4769 | | | KR7060000007 | 060000 KS EQUITY | Kookmin Bank | KR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001833_CT_AIRB | B81CK4ESI35472RHJ606 | 1001144-3 | | | 2525Z GR EQUITY | Landesbank Baden-Württemberg | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001834_CT_AIRB | 549300PPXHEU2JF0AM85 | | | GB0008706128 | LLOY LN EQUITY | Lloyds Banking Group | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001836_CT_AIRB | 4ZHCHI4KYZG2WVRT8631 | | | AU000000MQG1 | MQG AU EQUITY | Macquarie | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001837_CT_AIRB | PSNL19R2RXX5U3QWHI44 | 1012492 | 343508 | IT0000062957 | mb im equity | Mediobanca SpA | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001838_CT_AIRB | | | | JP3902900004 | 8306 JP EQUITY | Mitsubishi UFJ Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001839_CT_AIRB | RB0PEZSDGCO3JS6CEU02 | | | JP3885780001 | 8411 JP EQUITY | Mizuho Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001840_CT_AIRB | J4CP7MHCXR8DAQMKIL78 | | | IT0001334587 | BMPS IM EQUITY | Monte Dei Paschi | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001841_CT_AIRB | IGJSJL3JD5P30I6NJZ34 | | | US6174464486 | MS US EQUITY | Morgan Stanley | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001842_CT_AIRB | F8S84JFBSYQJRQEH3Z21 | | | AU000000NAB4 | NAB AU EQUITY | National Australia Bank | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001843_CT_AIRB | 549300XFX12G42QIKN82 | | | | 0916972D LN EQUITY | Nationwide Building Society | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001845_CT_AIRB | 549300B3CEAHYG7K8164 | | | JP3762600009 | 8604 JP EQUITY | Nomura Holdings | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001846_CT_AIRB | DSNHHQ2B9X5N6OUJ1236 | 1124864-8 | | | 2531Z GR EQUITY | Norddeutsche Landesbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001847_CT_AIRB | 6SCPQ280AIY8EP3XFW53 | | | SE0000427361 | NDA SS EQUITY | Nordea | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001848_CT_AIRB | 549300GLF98S992BC502 | | | US6658591044 | NTRS US EQUITY | Northern Trust Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001849_CT_AIRB | 7437003B5WFBOIEFY714 | | | | | OP Osuuskunta | FI | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001850_CT_AIRB | CFGNEKW0P8842LEUIA51 | | | US6934751057 | PNC US EQUITY | PNC Financial Services Group | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001851_CT_AIRB | DG3RU1DBUFHT4ZF9WN62 | | | | 682055Z NA EQUITY | Rabobank | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001852_CT_AIRB | EVOYOND2GGP3UHGGE885 | | | AT0000606306 | RBI AV EQUITY | Raiffeisen Zentralbank Österreich AG | AT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001853_CT_AIRB | ES7IP3U3RHIGC71XBU11 | | | CA7800871021 | RY CN EQUITY | Royal Bank of Canada | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001854_CT_AIRB | 2138005O9XJIJN4JPN90 | | | GB00B7T77214 | RBS LN EQUITY | Royal Bank of Scotland | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001856_CT_AIRB | 5493006QMFDDMYWIAM13 | | | ES0113900J37 | SAN SM EQUITY | Santander | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001857_CT_AIRB | 549300WE6TAF5EEWQS81 | | | RU0009029540 | SBER RX EQUITY | Sberbank | RU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001858_CT_AIRB | F3JS33DEI6XQ4ZBPTN86 | | | SE0000148884 | SEBA SS EQUITY | SEB | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001859_CT_AIRB | | | | CNE0000011B7 | 600000 CH EQUITY | Shanghai Pudong Development Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001860_CT_AIRB | O2RNE8IBXP4R0TD8PU41 | | | FR0000130809 | GLE FP EQUITY | Société Générale | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001861_CT_AIRB | U4LOSYZ7YG4W3S5F2G91 | | | GB0004082847 | STAN LN EQUITY | Standard Chartered Group | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001863_CT_AIRB | 5493001JZ37UBBZF6L49 | | | INE062A01012 | SBIN IN EQUITY | State Bank of India | IN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001864_CT_AIRB | 549300ZFEEJ2IP5VME73 | | | US8574771031 | STT US EQUITY | State Street Corp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001865_CT_AIRB | | | | JP3890350006 | 8316 JP EQUITY | Sumitomo Mitsui Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001866_CT_AIRB | 7E1PDLW1JL6TS0BS1G03 | | | US8679141031 | STI US EQUITY | SunTrust Banks Inc. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001867_CT_AIRB | NHBDILHZTYCNBV5UYZ31 | | | SE0000193120 | SHBA SS EQUITY | Svenska Handelsbanken | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001868_CT_AIRB | M312WZV08Y7LYUC71685 | | | SE0000242455 | SWEDA SS EQUITY | Swedbank | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001869_CT_AIRB | GP5DT10VX1QRQUKVBK64 | | | DK0010311471 | SYDB DC EQUITY | Sydbank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001870_CT_AIRB | | | | | NORZ JP EQUITY | The Norinchukin Bank | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001871_CT_AIRB | PT3QB789TSUIDF371261 | | | CA8911605092 | TD CN EQUITY | Toronto-Dominion Bank | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001872_CT_AIRB | N1GZ7BBF3NP8GI976H15 | | | US9029733048 | USB US EQUITY | U.S. Bancorp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001873_CT_AIRB | 81560097964CBDAED282 | | | | UBI IM EQUITY | UBI Banca | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001874_CT_AIRB | BFM8T61CT2L1QCEMIK50 | | | | UBSN VX EQUITY | UBS | CH | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001875_CT_AIRB | 549300TRUWO2CD2G5692 | | | IT0004781412 | UCG IM EQUITY | Unicredit | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001876_CT_AIRB | IO66REGK3RCBAMA8HR66 | | | SG1M31001969 | UOB SP EQUITY | United Overseas Bank Ltd. | SG | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001877_CT_AIRB | | | | RU000A0JP5V6 | VTBR RX EQUITY | VTB Bank | RU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001878_CT_AIRB | PBLD0EJDB5FWOLXP3B76 | | | US9497461015 | WFC US EQUITY | Wells Fargo & Company | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001879_CT_AIRB | EN5TNI6CI43VEPAMHL14 | | | AU000000WBC1 | WBC AU EQUITY | Westpac | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001880_CT_AIRB | | | | KR7053000006 | 053000 ks equity | Woori Finance Holding | KR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001881_CT_AIRB | 2138002Y3WMK6RZS8H90 | | | | | NATIONAL BANK OF ABU DHABI | AE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001882_CT_AIRB | A6NZLYKYN1UV7VVGFX65 | | | BE 0404453574 | | Argenta Spaarbank NV/SA | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001883_CT_AIRB | 529900WPR59SSV2AOJ29 | | | BE 0414392710 | | BNP Paribas Fortis Factor | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001884_CT_AIRB | KGCEPHLVVKVRZYO1T647 | | | BE 0403199702 | | BNP PARIBAS FORTIS SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001885_CT_AIRB | 549300OZ46BRLZ8Y6F65 | | | BE 0429875591 | | Euroclear Bank SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001886_CT_AIRB | JLS56RAMYQZECFUF2G44 | | | BE 0403200393 | | ING BELGIUM SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001887_CT_AIRB | 5493008QOCP58OLEN998 | | | BE 0404453475 | | Investar | BE | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001888_CT_AIRB | 6B2PBRV1FCJDMR45RZ53 | | | BE 0462920226 | | KBC BANK NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001889_CT_AIRB | Q5BP2UEQ48R75BOTCB92 | | | | | Ceskoslovenska obchodni banka as | CZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001890_CT_AIRB | KR6LSKV3BTSJRD41IF75 | 2900164-1 | 64948242 | | | UNICREDIT CZ/SK PRA | CZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001891_CT_AIRB | 2ZCNRR8UK83OBTEK2170 | 1103210-9 | HRB42148 | | | Unicredit Bank AG | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001892_CT_AIRB | 529900GJD3OQLRZCKW37 | 1134792-9 | HRB1819 | | | VOLKSWAGEN BANK GMBH | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001893_CT_AIRB | CXW2O4H2U3MBVXMY1773 | | | | | NORDEA BANK FINLAND PLC | FI | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001894_CT_AIRB | 969500VHCVGOH0RM3X42 | | | | | AXA CORPORATE SOLUTIONS ASSURANCE | FR | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001895_CT_AIRB | 549300WCGB70D06XZS54 | | | | | BNP Paribas Securities Services | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001896_CT_AIRB | 1VUV7VQFKUOQSJ21A208 | | | | | CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001897_CT_AIRB | F4G136OIPBYND1F41110 | | | | | DEXIA CREDIT LOCAL | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001898_CT_AIRB | KX1WK48MPD4Y2NCUIZ63 | | | | | NATIXIS SA | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001899_CT_AIRB | QP3XKRKS0CX2T3O07L95 | | 02857033 | | | CARGILL GLOBAL FUNDING PLC | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001900_CT_AIRB | 549300ZT0RVWCG8T4L55 | | 03196171 | | | CLERICAL MEDICAL INVESTMENT GROUP LTD | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001901_CT_AIRB | TXDSU46SXBWIGJ8G8E98 | | 00995939 | | | RBC EUROPE | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001902_CT_AIRB | 0LC1OXN013FUKQASJB58 | 1466050-0 | | | | ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED | GG | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001903_CT_AIRB | 2HI3YI5320L3RW6NJ957 | 1116658-4 | | | | THE HONGKONG AND SHA | HK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001904_CT_AIRB | N1FBEDJ5J41VKZLO2475 | | | | 3445100Z ID Equity | CITIBANK EUROPE PLC | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001905_CT_AIRB | HRRVUBV0XN84YQZT6245 | | | XS0227637500 | | DEPFA BANK PLC-DUBLIN HEAD OFFICE | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001906_CT_AIRB | EQYXK86SF381Q21S3020 | | | | 3459384Z LN Equity | MERRILL LYNCH INTERNATIONAL BANK LIMITED | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001907_CT_AIRB | 549300F99IL9YJDWH369 | 1105105-9 | | | | HSBC BANK MIDDLE EAST LIMITED | JE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001908_CT_AIRB | C3GTMMZIHMY46P4OIX74 | 1123361-6 | 019901008846 | | | THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001909_CT_AIRB | 549300OL514RA0SXJJ44 | | B9248 | | | CLEARSTREAM BANKING S.A. | LU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001910_CT_AIRB | 5493006YXS1U5GIHE750 | | | | | European Investment Bank | LU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001911_CT_AIRB | 549300X34UUBDEUL1Z91 | | | | XHB GR EQUITY | HSBC BANK MALTA PLC | MT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001912_CT_AIRB | G8ZTNESVNKW4NN761W05 | | KvK 33170459 0000 | | | ABN AMRO CLEARING BANK NV | NL | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001913_CT_AIRB | X3CZP3CK64YBHON1LE12 | | KvK 33002587 1594 | | | THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001914_CT_AIRB | HZSN7FQBPO5IEWYIGC72 | | | | | ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE | NZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001915_CT_AIRB | 54930044PULMORCKB765 | | | | | SAUDI ARABIAN MONETARY AGENCY | SA | Institutions sample | Central banks | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001916_CT_AIRB | CWZ8NZDH5SKY12Q4US31 | | | | | Citibank AS | TR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001917_CT_AIRB | B4TYDEB6GKMZO031MB27 | | | | | Bank of America NA | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001918_CT_AIRB | HPFHU0OQ28E4N0NFVK49 | | | | | BANK OF NEW YORK MELLON | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001919_CT_AIRB | E57ODZWZ7FF32TWEFA76 | | | | | Citibank NA | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001920_CT_AIRB | 7H6GLXDRUGQFU57RNE97 | | KvK 33278302 0000 | | | JPMorgan Chase Bank N | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001921_CT_AIRB | 571474TGEMMWANRLN572 | 1203023-5 | | | | STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0000001_CR_FIRB | | 1040 | 58237v | | 0296104D AV EQUITY | ALPINE Bau GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000002_CR_FIRB | 5299005VO3GJ18GL5F14 | 8670870 | 310593f | | | AMAG Austria Metall AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000003_CR_FIRB | 549300VZKC61IR3U8G96 | 26972 | 50935f | AT0000730007 | ANDR AV EQUITY | ANDRITZ AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000004_CR_FIRB | 529900LMTI8YSE62EI88 | | | | LHA GF Equity | AUSTRIAN AIRLINES AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000005_CR_FIRB | 5299004QD601B8U1HD44 | 131830 | 109445z | | | Austrian Gaming Industries GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000006_CR_FIRB | 529900J7EWWGQ375DL84 | 2410 | 53507m | | | AVL List GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000007_CR_FIRB | | 226424 | 58036y | | | Bauunternehmung Granit Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000008_CR_FIRB | | 160431 | 89102h | | | BENE AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000009_CR_FIRB | 529900ZAFSOBVFCKF263 | | 319670d | | 0456855D AV EQUITY | Benteler International Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000010_CR_FIRB | 5299000SY4448XU04857 | 847216 | 86959g | | | CAG Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000011_CR_FIRB | 5299003V84MVB5A3C324 | 5762600 | 231192p | | | CARBONES HOLDING GMBH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000012_CR_FIRB | 529900G8XM6H1XVZBJ73 | 67504 | 99639d | | | Casinos Austria Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000013_CR_FIRB | 529900VN62L73X2OJX85 | 5200326 | 212163f | | | conwert Immobilien Invest SE | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000014_CR_FIRB | | 7161956 | 270027z | | | DCM DECOmetal GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000015_CR_FIRB | | 76350 | 67493f | | | dm drogerie markt GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000016_CR_FIRB | 5299002NFQKOBT1E8569 | 3570614 | 156765m | | | DO & CO Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000017_CR_FIRB | 5299004ARAOQMGTWCI13 | 125709 | 70342w | | | Doppelmayr Seilbahnen GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000018_CR_FIRB | 54930060U4XOVED1T359 | | | | | OMV Gas Marketing & Trading GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000019_CR_FIRB | 529900WJZJAEI0VBLP60 | | | | | Egger Holzwerkstoffe GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000020_CR_FIRB | 52990048A4N0S24VG982 | 159026 | 42973x | | | Eglo Leuchten GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000021_CR_FIRB | 529900N8OA1GVSR5R946 | 30988 | 76532y | | | Energie AG Oberösterreich | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000022_CR_FIRB | 529900BMPGUGAFYYAV45 | 6106 | 126805d | | | Energie Burgenland AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000023_CR_FIRB | 529900WID59A60HHYX13 | 2795493 | 145825z | | | Erber Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000024_CR_FIRB | 529900P4JZBFEVNEAE60 | | | | EVN AV Equity | EVN AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000025_CR_FIRB | | 9907106 | 347483f | | | Felbermayr Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000026_CR_FIRB | 549300FQ2ILBH7DJ6I45 | 1754530 | 42984m | | | Flughafen Wien Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000027_CR_FIRB | 529900RJAN0LNMW7Q775 | 1312138 | 89381v | | | HABAU Hoch- und Tiefbaugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000028_CR_FIRB | 5299000X53SAWQMDFF06 | 58114 | 26451z | | | Hofer Kommanditgesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000029_CR_FIRB | | 1640348 | 47654f | | | Hyundai Import Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000030_CR_FIRB | 529900RQJADHH91ABP14 | 2777363 | 144991y | | | Infineon Technologies Austria AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000031_CR_FIRB | 529900DSSMPIR6R3GO43 | 130311 | 64543t | | | J. u. A. Frischeis Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000032_CR_FIRB | 5299008ARRNJFPBNTM78 | 4155033 | 178368g | | | Kapsch BusinessCom AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000033_CR_FIRB | 529900A9NX1TM65N4176 | 21369 | 99133i | | | KELAG-Kärntner Elektrizitäts-Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000034_CR_FIRB | | 1376136 | 94579m | | | Leiner Immobilien GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000035_CR_FIRB | | 25798 | 32725a | | | Leyrer + Graf Baugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000036_CR_FIRB | | 1216520 | 106825x | | | Management Trust Holding Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000037_CR_FIRB | 529900JYVV57QBKV9G11 | 1991078 | 35673k | | | MFC Commodities GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000038_CR_FIRB | 529900WFARKZGRCQ8652 | | | | | MONTANA TECH COMPONENTS GMBH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000039_CR_FIRB | 213800CUWJ54846X6779 | 1760513 | 40450k | | | Montanwerke Brixlegg Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000040_CR_FIRB | 529900UUANUJ60MNMX97 | | 71396w | | 7716424Z AV EQUITY | ÖBB - Infrastruktur Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000041_CR_FIRB | 529900UOHXZ1BIORCV04 | 6467385 | 248742y | | | ÖBB-Personenverkehr Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000042_CR_FIRB | 529900B76VL5KG71J029 | 6515541 | 250198p | | | ÖBB-Postbus GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000043_CR_FIRB | 529900UZY47TEIFNF978 | 6496644 | 249666g | | | ÖBB-Produktion Gesellschaft mbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000044_CR_FIRB | 549300V62YJ9HTLRI486 | | 93363z | AT0000743059 | OMV AV EQUITY | OMV Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000045_CR_FIRB | | 3512231 | 154148p | | | Österreichische Bundesforste AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000046_CR_FIRB | 529900IFAV83BX8O1O91 | 526819 | 33393h | AT0000758305 | PAL AV EQUITY | PALFINGER AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000047_CR_FIRB | | 957313 | 115289v | | | QuadraCir AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000048_CR_FIRB | 5299000HTNHA5ACH9N32 | 1074393 | 56247t | | 495680Z AV EQUITY | Red Bull GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000049_CR_FIRB | 529900ENFTO28GS3KF76 | 1813722 | 78563i | | | Rohöl-Aufsuchungs Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000050_CR_FIRB | 5299005U4ZMMSYUJ5G02 | 7113951 | 267218v | | | ROXCEL Handelsgesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000051_CR_FIRB | 5493000C4S664YT7T556 | 38229 | 51350s | | | Salzburg AG für Energie, Verkehr und Telekommunikation | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000052_CR_FIRB | 549300XBCUMUR5CI0181 | | | | | Sappi Papier Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000053_CR_FIRB | 5299002XAOMQWAIZMA51 | 271020 | 128056v | | | Schmid Industrieholding G.m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000054_CR_FIRB | 52990021T5LVTQOGSU18 | 39594 | 60562m | | | Siemens Aktiengesellschaft Österreich | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000055_CR_FIRB | 52990020WIPPT0HC0V31 | | | | | Steinhoff Europe AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000056_CR_FIRB | 529900TYYSRJH2VJSP60 | 421065 | 88983h | AT000000STR1 | STR AV EQUITY | Strabag SE | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000057_CR_FIRB | 529900BTWJ6SISLJ5854 | 5880980 | 235264b | | | SWARCO AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000058_CR_FIRB | 529900SCL1LJL8PZNI48 | 501247 | 83175t | | | Swietelsky Baugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000059_CR_FIRB | 529900V54UV5XQUK5S85 | | FN155563W | | TKA AV Equity | Telekom Finanzmanagement GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000060_CR_FIRB | 529900OOW8ELHOXWZP82 | | | | UN9 GS Equity | UNIQA Insurance Group AG | AT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000061_CR_FIRB | 549300IFXHQIB5POT565 | 3734340 | 162844b | | | VAMED ENGINEERING GmbH & CO KG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000062_CR_FIRB | 5299006UDSEJCTTEJS30 | 45926 | 76023z | AT0000746409 | VER AV EQUITY | VERBUND AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000063_CR_FIRB | 529900ZAXBMQDIWPNB72 | 2147807 | 66209t | AT0000937503 | VOE AV EQUITY | voestalpine AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000064_CR_FIRB | 5299008VQJD65XCUPR16 | 1134770-5 | HRA661038 | | 6830553Z AV EQUITY | Voith Turbo GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000065_CR_FIRB | 529900VXIFBHO0SW2I31 | 46434 | 77676f | AT0000831706 | WIE AV EQUITY | Wienerberger AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000066_CR_FIRB | 529900OS67T49AW45S74 | 194255 | 121150m | | 665707Z AV EQUITY | WIENERBERGER FINANZ SERVICE GMBH | AT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000067_CR_FIRB | 529900OJFTLS1RYWIF55 | 9565779 | 336561v | | | XXXLutz KG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000068_CR_FIRB | 529900IIODYNYAZ2ID26 | | | | | ZUMTOBEL AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000069_CR_FIRB | 54930002QM8QVWM56E14 | | | | | Amcor Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000070_CR_FIRB | WZE1WSENV6JSZFK0JC28 | | | | BHP AU EQUITY | BHP Billiton Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000071_CR_FIRB | | | | | 6026550Z AU EQUITY | Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd) | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000072_CR_FIRB | JOR7RJTXUXBRJ4UA5G70 | | | | CCL AT Equity | Coca-Cola Amatil Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000073_CR_FIRB | 549300HPMK7UWN02N804 | | PA3337938 | | CWN AT Equity | Crown Group Finance Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000074_CR_FIRB | | | | | LEI AU EQUITY | Leighton Holdings Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000075_CR_FIRB | ACMHD8HWFMFUIQQ8Y590 | | | | MQG AU EQUITY | Macquarie Group Ltd | AU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000076_CR_FIRB | ZSN2LWNPYW6ISMRUC664 | | | | ORG AU EQUITY | Origin Energy Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000077_CR_FIRB | 5493008XVFHYYV0YHN70 | | | | HUWA GF Equity | Powercor Australia, LLC | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000078_CR_FIRB | YLXNW6TI6QSK1H8H0N82 | | | | QAN AU EQUITY | Qantas Airways Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000079_CR_FIRB | | | 520433129 | | SPT AU EQUITY | Spotless Holding SAS | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000080_CR_FIRB | PCTXNQGRJVR3OG33JG65 | | | | TLS AT Equity | Telstra Corporation Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000081_CR_FIRB | 5493003L32ZX9557ST85 | | | | WES AU EQUITY | Wesfarmers Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000082_CR_FIRB | QNWEWQBS7HP85QHXQL92 | | | | | Woolworths Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000083_CR_FIRB | G05OZ4J4E05KDATL0J93 | | | | | AG Insurance | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000084_CR_FIRB | 549300IHBDUTUNQJJB79 | 16342 | | | AGFB BB EQUITY | Agfa-Gevaert NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000085_CR_FIRB | 549300N22C0GCT5BUD97 | 26198 | | | | AJINOMOTO OMNICHEM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000086_CR_FIRB | | 116163 | | | | ALBELEC | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000087_CR_FIRB | | 225626 | | | | ALCATAN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000088_CR_FIRB | 5493008H3828EMEXB082 | | | | ABI BB EQUITY | Anheuser-Busch InBev NV/SA [ABInBev] | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000089_CR_FIRB | 549300BKDDQ56JWCBT72 | 1098030 | | | | AQUAFIN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000090_CR_FIRB | 549300B4HNIJSAWU1C95 | 1138391 | | | | ARPAL MANAGEMENT | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000091_CR_FIRB | 213800R1F1EJYM4ICO85 | | 444734706 | BE 0444734706 | | Barry Callebaut Services | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000092_CR_FIRB | 549300CWRXC5EP004533 | | | | BELG BB Equity | Belgacom S.A. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000093_CR_FIRB | 549300R9I8GUZLNIV408 | | 890082292 | | | Brussels Airport Company S.A./N.V. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000094_CR_FIRB | | 433287 | | | | CENTRE HOSPITALIER CHRETIEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000095_CR_FIRB | | 81095 | | | | CHAUSSURES CECIL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000096_CR_FIRB | 549300IP2F5TKUC0GF38 | 82988 | | | | CHEMITEX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000097_CR_FIRB | 549300TM914CSF6KI389 | 149177 | | | COFB BB EQUITY | COFINIMMO | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000098_CR_FIRB | | 184723 | | | | COLLIGNON ENG. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000099_CR_FIRB | | 201775 | | | | COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000100_CR_FIRB | 213800DMG7PUQHINO388 | | | BE 0401641663 | | Louis Delhaize - Compagnie franco-belge d'Alimentation | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000101_CR_FIRB | | 255648 | | | | DOD | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000102_CR_FIRB | | 1145532 | | | | EDIFICIO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000103_CR_FIRB | T0YOOBZO4L6YAD6SAV65 | 14206 | 403170701 | | ELEB BB EQUITY | ELECTRABEL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000104_CR_FIRB | 549300JC3HI3K7ZSYU66 | 1329681 | | | | ELEM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000105_CR_FIRB | 549300S1MP1NFDIKT460 | | | BE 0476388378 | ELI BB Equity | ELIA SYSTEM OPERATOR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000106_CR_FIRB | 5493001XW6MSHRMFLU28 | | | | ENI GY Equity | eni finance international SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000107_CR_FIRB | 549300VO7PUETX031S03 | 10309 | | BE 0860004176 | | ETEXCO SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000108_CR_FIRB | | 13771 | | | | ETS DE SIMONE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000109_CR_FIRB | 52990053AH5LF0YZWD07 | | | | | Euler Hermes Europe | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000110_CR_FIRB | 549300D80RYON74MEJ03 | 18181 | | | EURN BB EQUITY | Euronav NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000111_CR_FIRB | 8RDWFWPP4PLMZ5PPQH32 | | | | | Fluxys G SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000112_CR_FIRB | | 25281 | | | | G EN J VASTGOED | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000113_CR_FIRB | | 65807 | | | | HOET TRUCKING & RENTING | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000114_CR_FIRB | 549300M48VNC2Z0MDG47 | 71844 | | | | HOTTLET FROZEN FOODS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000115_CR_FIRB | 549300GR6U0KHJD7DG07 | | | | | IKEA SERVICE CENTRE N.V. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000116_CR_FIRB | | 84089 | | | | INTERNATIONAL ORE ET FERTILIZER BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000117_CR_FIRB | | 85640 | | | | JEAN WAUTERS-ACIERS SPECIAUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000118_CR_FIRB | | 111717 | | | | M.G.S. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000119_CR_FIRB | 5493004FKZI1586397240 | | | | | Magotteaux International SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000120_CR_FIRB | 549300Q80KFPKZC6BQ79 | 144096 | | | | MENOUQUIN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000121_CR_FIRB | | 166601 | | | | N.V BESIX S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000122_CR_FIRB | 5493002HHHFTG6G3BG36 | | | BE 0431676229 | OME BB EQUITY | OMEGA PHARMA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000123_CR_FIRB | | 168945 | | | | OPIO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000124_CR_FIRB | | 192350 | | | | PHARMACIES SERVAIS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000125_CR_FIRB | 549300064JCEXFA8M0W31 | 202291 | | BE 0405747040 | | PRAYON | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000126_CR_FIRB | | 204834 | | | | PRO CONCEPT M P J | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000127_CR_FIRB | 549300NMIBTX17HWF142 | 233001 | | | | RARE GEMS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000128_CR_FIRB | 549300X72GEQB1X8K911 | 247664 | | | | ROULARTA MEDIA GROUP | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000129_CR_FIRB | 529900PY79CWSUGVK810 | 249233 | | | | S.A. CORMAN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000130_CR_FIRB | 549300O3VKWJUM16UI64 | 257312 | | | | SAMIR GEMS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000131_CR_FIRB | 213800WWE8U6DC99NP03 | | | | | SCR Sibelco NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000132_CR_FIRB | | 257564 | | | | SEADCO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000133_CR_FIRB | 213800WDGKCVWZAN1N02 | 1051701 | 465409265 | | 0790057D BB EQUITY | SILFIN NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000134_CR_FIRB | | 294964 | | | | SOBEMO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000135_CR_FIRB | | 302642 | | | | SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000136_CR_FIRB | 549300BB5CXGL9YV0D53 | 303429 | | | | SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000137_CR_FIRB | | 303783 | | | | SOCIETE D'APPLICATIONS ET DE TRAVAUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000138_CR_FIRB | 549300MMVL80RTBP3O28 | 556814 | | | SOLB BB EQUITY | Solvay SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000139_CR_FIRB | | 923107 | | | | TEAM KALORIK GROUP | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000140_CR_FIRB | 549300ZKLIF7RP6EH823 | | | BE 0412101728 | TESB BB EQUITY | Tessenderlo Chemie | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000141_CR_FIRB | | 953398 | | | | TEX ALLIANCE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000142_CR_FIRB | | 1044409 | | | | TOP-TEX BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000143_CR_FIRB | 2138008J191VLSGY5A09 | | | | UCB BB EQUITY | UCB SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000144_CR_FIRB | 529900F3AIQECS8ZSV61 | | | | UMI BB EQUITY | Umicore SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000145_CR_FIRB | 5493008MCDJ4Y6D5SI04 | 1113512 | | | | UNISTEEL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000146_CR_FIRB | | 1140588 | | | | UNIVERSITE LIBRE DE BRUXELLES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000147_CR_FIRB | 549300TRHV6F6IE14H93 | 1159858 | | BE 0404060032 | | Van Hool nv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000148_CR_FIRB | | 1231271 | | | | VASTGOED MANAGEMENT ASSOCIATIE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000149_CR_FIRB | 529900RAZGQHX0VFTK05 | | | | | Volkswagen Group Services S.A. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000150_CR_FIRB | 549300NWW2UDYHH65J03 | 1911623 | | | | WILDO PROPERTIES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000151_CR_FIRB | 5299007TSQVOLXOABA65 | 1364744 | | | | ZF WIND POWER ANTWERPEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000152_CR_FIRB | 4P8GJCF52NVFW7UL4C95 | | 18630 | | ACE US Equity | ACE Tempest Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000153_CR_FIRB | 549300J3KKX1PEJGDW36 | | | | ACGL US Equity | Arch Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000154_CR_FIRB | UNZWILHE4KMRP9K2L524 | | 34678 | | NCLH UW Equity | NCL Corporation Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000155_CR_FIRB | V5EGRCZCH7FN6WX41891 | | | | OEH UN Equity | Orient-Express Hotels Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000156_CR_FIRB | 549300F7ZDOIMR4PZW67 | | | | IPG US Equity | Pacnet Limited | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000157_CR_FIRB | V7TL7UQFHNWUEMDZ3X02 | | | | RNR US Equity | Renaissance Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000158_CR_FIRB | 5493008CA3NMHYEVT131 | | | | | VimpelCom Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000159_CR_FIRB | | | | BMG455841020 | | HAL TRUST | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000160_CR_FIRB | 5493001QYTIDILBVYO18 | | | | | Companhia Brasileira de Aluminio | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000161_CR_FIRB | 549300TH5Q6VRP8OT012 | | | | ABI LI Equity | Companhia de Bebidas das Americas (AmBev) | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000162_CR_FIRB | 549300EM51WYXFHUY333 | | | | | Embraer S.A. | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000163_CR_FIRB | | | | | FIBR3 BZ EQUITY | Fibria Celulose SA | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000164_CR_FIRB | 5493000J801JZRCMFE49 | | | | XPBR SQ Equity | Petroleo Brasileiro S.A. - PETROBRAS | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000165_CR_FIRB | | | | | VALE5 BZ EQUITY | Vale SA | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000166_CR_FIRB | LXVM6T3LO7QIZ8LUZ688 | | | | | Votorantim Cimentos S.A. | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000167_CR_FIRB | 5553547PRDP469JRO238 | | 2880814 | | AGU CT Equity | Agrium Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000168_CR_FIRB | 4B4HI3CGXMBDC0G6BM51 | | | | AC/A CT Equity | Air Canada | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000169_CR_FIRB | 549300OSW32RVX8CCZ87 | | | | ANCUF PQ Equity | Alimentation Couche-Tard Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000170_CR_FIRB | DR5LKEURSR8SXLM64266 | | 7501889 | | ALA CT Equity | AltaGas Ltd. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000171_CR_FIRB | 0O4KBQCJZX82UKGCBV73 | | | | ABX CN EQUITY | Barrick Gold Corp | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000172_CR_FIRB | 549300119203PRB5KR45 | | | | BCE CT Equity | BCE Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000173_CR_FIRB | 549300VPM8ERH1Q42198 | | | | | Bell Canada | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000174_CR_FIRB | W7L3VLU8EHQY34Z36697 | | | | BBD/B CN EQUITY | Bombardier Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000175_CR_FIRB | 36ZUFRRMJERSM4Q0S289 | | 746053 | | BPO CT Equity | Brookfield Office Properties Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000176_CR_FIRB | 3SU7BEP7TH9YEQOZCS77 | | | | CNI UN Equity | Canadian National Railway Company | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000177_CR_FIRB | 5493008IGIA1HJMDJS40 | | 1722453 | | CNQ CT Equity | Canadian Natural Resources Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000178_CR_FIRB | NXIVWPYOIVYXFF6WCZ47 | | | | CVE CN EQUITY | Cenovus Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000179_CR_FIRB | 549300WSRCZY73ZG3090 | | 00326711660005 | | | CGI GROUP INC. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000180_CR_FIRB | XYSIJOU3HNVROZWNA008 | | | | UFS CT Equity | Domtar Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000181_CR_FIRB | 98TPTUM4IVMFCZBCUR27 | | | | ENB CN EQUITY | Enbridge Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000182_CR_FIRB | CZ72ZHBVKZXQRV3XFE26 | | | | ECA CN EQUITY | Encana | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000183_CR_FIRB | 549300679TRDUXPT7415 | | 206654303 | | | EPCOR Utilities Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000184_CR_FIRB | I2YOHH65IBBT53JFYQ52 | | | | G CT Equity | Goldcorp Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000185_CR_FIRB | B1EEF6ML54YDWRC6ZK53 | | 2015335496 | | | Harvest Operations Corp. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000186_CR_FIRB | 549300UEBMAQDN0K0R06 | | | | K CN EQUITY | Kinross Gold Corp | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000187_CR_FIRB | 95RWVLFZX6VGDZNNTN43 | | | | MG CN EQUITY | Magna International Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000188_CR_FIRB | 6Q7WW7FQZR6X22IL2I79 | | | | | Nexen Energy ULC | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000189_CR_FIRB | 549300O4ZJZZOHH4H804 | | 3572862 | | NBD CT Equity | Norbord Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000190_CR_FIRB | 5493007M1XGU5E55ZJ25 | | | | | NOVA Chemicals Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000191_CR_FIRB | 549300HDLRTPBQU69P29 | | | | BIN CT Equity | Progressive Waste Solutions Ltd. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000192_CR_FIRB | 549300A0QNNPY14D9106 | | | | SCC CT Equity | Sears Canada Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000193_CR_FIRB | 3XCBVWUPHGBZ5GF7TY15 | | | | SU CN EQUITY | Suncor Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000194_CR_FIRB | NQWTWUIL1PK7V7N5Y468 | | | | TLM CN EQUITY | Talisman Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000195_CR_FIRB | T8KI5SQ2JRWHL7XY0E11 | | | | TCK/B CN EQUITY | Teck Resources Ltd [Ex-Teck Cominco Ltd] | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000196_CR_FIRB | YHKQM2RIPKZYOZ6RVZ46 | | | | TK US Equity | Teekay Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000197_CR_FIRB | L2TEUTQ8OSHMJWVLCE40 | | | | T CT Equity | TELUS Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000198_CR_FIRB | 549300561UZND4C7B569 | | 884903 | | TOC GF Equity | Thomson Reuters Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000199_CR_FIRB | HJZQGXYTVV2NWJZLPW74 | | | | TOM GY Equity | Toyota Credit Canada Inc. | CA | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000200_CR_FIRB | 5BV0116231JPDAPMGH09 | | | | TRP UN Equity | TransCanada PipeLines Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000201_CR_FIRB | PRAQ4VOSFIK7OQ8Z2512 | | 4406354 | | VALE3 BS Equity | Vale Canada Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000202_CR_FIRB | WT03B8BB1IX8WI9ZGV02 | | | | | Vermilion Energy Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000203_CR_FIRB | 549300WHE4O6UJ2KU013 | | | | | Yamana Gold Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000204_CR_FIRB | 5493003DNMEAO1DT3F51 | | | | ABBN VX EQUITY | ABB Ltd [Asea Brown Boveri] | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000205_CR_FIRB | NI14Y5UMU60O7JE9P611 | | | | ADEN VX EQUITY | Adecco SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000206_CR_FIRB | 549300Q3WREIMQYFBC20 | | | | 0170576D SW EQUITY | Ameropa AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000207_CR_FIRB | 5493007KVRV2OKRXFA55 | | CH-020.3.035.716-8 | | AML LN Equity | Amlin AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000208_CR_FIRB | 529900H7ZPIGI2U3CJ14 | | | | | AXPO TRADING AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000209_CR_FIRB | 213800Y5RWKLDPUTT265 | | | | BARN SW EQUITY | Barry Callebaut AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000210_CR_FIRB | 529900UPDCU6WEL7W167 | | | | BALN VX Equity | Basler Versicherung AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000211_CR_FIRB | | 2816554-6 | HRB54517 | DE000DCAG010 | 7705815Z SW EQUITY | DEMAG CRANES AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000212_CR_FIRB | 5493002MXX2JLKWLE880 | | | | 567151Z SW EQUITY | Duferco SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000213_CR_FIRB | 549300I08UA8SMJON743 | | CH-270.3.002.354-9] | | DUFN EB Equity | Dufry international AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000214_CR_FIRB | 549300ADLU67CYBFIW70 | | CH-645.1.008.684-9 | | | Elsevier Finance SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000215_CR_FIRB | 529900Y8BGAFVVVYVN24 | | | | GATE SE Equity | gategroup Holding AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000216_CR_FIRB | 213800SVRMQA1TD91D41 | | | | GIVN VX Equity | Givaudan SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000217_CR_FIRB | 213800PSSU2QXF1WLR89 | | | | GLEN LN EQUITY | Glencore International AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000218_CR_FIRB | 549300DHSS9U1QKJZG57 | | KvK 34275373 0000 | | 1002136Z SW EQUITY | GUNVOR INTERNATIONAL BV | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000219_CR_FIRB | 529900EHPFPYHV6IQO98 | | | | HOLN VX EQUITY | Holcim Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000220_CR_FIRB | 529900Q0YED3805QXQ66 | | | | | KUEHNE AND NAGEL INTERNATIONAL AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000221_CR_FIRB | 52990074N8ID7UPV7A95 | | | | | LIEBHERR-INTERNATIONAL AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000222_CR_FIRB | 549300EFW4H2TCZ71055 | | | | | Lonza Group AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000223_CR_FIRB | KY37LUS27QQX7BB93L28 | | CH-550.0.067.293-5 | CH0038863350 | NESN.VX | NESTLE SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000224_CR_FIRB | 529900I2PEF1FN6N6723 | | | | 2284161Z SW EQUITY | Nord Stream AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000225_CR_FIRB | | | | | NOVN VX EQUITY | Novartis AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000226_CR_FIRB | 549300HUJ5CJUX02RS52 | | | | | OMV SUPPLY & TRADING AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000227_CR_FIRB | 5299002JRTT699WFOV74 | | | | | OMYA (Schweiz) AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000228_CR_FIRB | 549300HMJAFUW4NSKI73 | | | | | Paul Reinhart AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000229_CR_FIRB | | | | | ROG VX EQUITY | Roche Holding Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000230_CR_FIRB | 529900PTQ0Z1J44SHZ08 | | CH-100.3.010.656-7 | | STLN SE Equity | SCHMOLZ + BICKENBACH AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000231_CR_FIRB | 549300R3N69ECGYPU434 | | | | SIK IX Equity | Sika AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000232_CR_FIRB | 213800Z8NOHIKRI42W10 | | | NL0000226223 | STM FP EQUITY | STMICROELECTRONICS NV | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000233_CR_FIRB | 5493000KUC3Z24U77V93 | | | | SLHN VX Equity | Swiss Life Holding AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000234_CR_FIRB | 5493005SL9HHOX53B739 | | CHE-102.753.938 | | SCMN VX Equity | Swisscom AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000235_CR_FIRB | 549300HTOMQG20JYV568 | | | | SYNN VX Equity | Syngenta AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000236_CR_FIRB | KSVC38RP5WL6C6LJGG03 | | | | TYC US Equity | Tyco International Ltd. | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000237_CR_FIRB | 549300VBJS7MG74G2H60 | | | | | Weatherford International Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000238_CR_FIRB | | | | | WOS LN EQUITY | Wolseley Plc | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000239_CR_FIRB | | | | | XTA LN EQUITY | Xstrata Plc | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000240_CR_FIRB | 50ZCTKCMUDIABGHX3R52 | | | | | Zurich Insurance Company | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000241_CR_FIRB | 549300IF4IFG0FS0RM26 | | | | AESGENER CC Equity | AES Gener S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000242_CR_FIRB | 549300NLTGCFV7482429 | | | | CENCOSUD CC Equity | Cencosud S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000243_CR_FIRB | 549300YP3P0JZBLIV197 | | | | | EMPRESA NACIONAL DEL PETROLEO | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000244_CR_FIRB | 549300G475ACIABB4385 | | | USG49215AA73 | CMPC CC Equity | Inversiones CMPC S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000245_CR_FIRB | 549300HX3UUDPEFTG707 | | | | LAN CC Equity | Latam Airlines Group S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000246_CR_FIRB | 549300RUPF4SKMJPUR70 | | | | BLT LN Equity | Minera Escondida Limitada | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000247_CR_FIRB | | | | | 600031 CH EQUITY | Sany Heavy Industry Co Ltd | CN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000248_CR_FIRB | A25574TZFLBNK7NWQT47 | | | | PRE CT Equity | Pacific Rubiales Energy Corp. | CO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000249_CR_FIRB | 724500JV0VHPRVANL538 | | 5778 | ANN4327C1220 | | HUNTER DOUGLAS NV | CW | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000250_CR_FIRB | 213800MRTA64ULUE9919 | | | | | CARBO ONE LIMITED | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000251_CR_FIRB | 549300OEZB4GETCGFX34 | | | | | GUNVOR GROUP LTD | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000252_CR_FIRB | 549300IVA1PZNX2MN285 | | | | 0163947D CY EQUITY | Mercuria Energy Group Ltd | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000253_CR_FIRB | 2138001LK2Z2HSER4U15 | | | | PRS NO EQUITY | PROSAFE | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000254_CR_FIRB | 31570010000000137835 | 1131604 | 29287391 | | | ALTA, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000255_CR_FIRB | 31570010000000116592 | 657856 | 25572881 | | | ARMATURY Group a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000256_CR_FIRB | 31570010000000075367 | 765380 | 28402758 | | | BAK stavební společnost, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000257_CR_FIRB | 31570010000000115525 | 834699 | 46504940 | | | Cerea, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000258_CR_FIRB | 31570010000000034336 | 1023328 | 70994226 | | | České dráhy, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000259_CR_FIRB | 315700CTFRL3U2DNMO58 | 633919 | 25085689 | | | CETELEM ČR, a.s. | CZ | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000260_CR_FIRB | 529900S5R9YHJHYKKG94 | | | CZ0005112300 | CEZ CP EQUITY | CEZ a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000261_CR_FIRB | 315700XJHXU2PD40RU82 | 865668 | 48589837 | | | DEKTRADE a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000262_CR_FIRB | 529900C5PL4JGDILRZ94 | 837043 | 46678468 | | | HOCHTIEF CZ a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000263_CR_FIRB | 31570010000000099520 | 644725 | 25322257 | | | IMOS Brno, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000264_CR_FIRB | 31570010000000032687 | 1086806 | 931 | | | METALIMEX a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000265_CR_FIRB | 315700JDC49X4VSP6Z49 | 601013 | 14915 | | | Metrostav a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000266_CR_FIRB | 315700 66GBSS7JYFEL35 | 817880 | 45193592 | | | MJM Litovel a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000267_CR_FIRB | 31570010000000120084 | 832322 | 46342796 | | | OHL ŽS, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000268_CR_FIRB | 31570010000000009116 | 699640 | 26463318 | | | OTE, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000269_CR_FIRB | 31570010000000026285 | 671247 | 25860038 | | | Pars nova a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000270_CR_FIRB | 315700LTSCT2O45NWM28 | 805950 | 43873189 | | | PRAKAB PRAŽSKÁ KABELOVNA, s.r.o. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000271_CR_FIRB | 31570010000000115622 | 817271 | 45148155 | | | Primagra, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000272_CR_FIRB | 549300KL08IFWLTWLQ52 | 691287 | 26271303 | | | Skanska a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000273_CR_FIRB | 529900I8XOZDM4ZQSQ21 | | | | 1025Z CP EQUITY | Skoda Auto A.S. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000274_CR_FIRB | 31570010000000031135 | 923751 | 62623753 | | | ŠKODA TRANSPORTATION a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000275_CR_FIRB | 213800Z39ZW4XHAAUA27 | 725860 | 27195147 | | | SMP CZ, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000276_CR_FIRB | 3157004ICDH3MRKW7534 | 889798 | 60193336 | | | Telefónica Czech Republic, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000277_CR_FIRB | 31570010000000055191 | 617997 | 18050646 | | | TŘINECKÉ ŽELEZÁRNY, a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000278_CR_FIRB | 3157007C98ILJK5ST356 | 609769 | 15886492 | | | UniCredit Leasing CZ, a.s. | CZ | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000279_CR_FIRB | 315700EFFOU65ETZ0V16 | 886003 | 531766 | | | UNISTAV a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000280_CR_FIRB | 31570010000000001356 | 672337 | 25877950 | | | VÍTKOVICE HEAVY MACHINERY a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000281_CR_FIRB | 31570010000000003490 | 710607 | 26823357 | | | VÍTKOVICE POWER ENGINEERING a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000282_CR_FIRB | 31570010000000015033 | 697350 | 26415623 | | | W.A.G. payment solutions, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000283_CR_FIRB | 5493005KH7FO1T5TMX47 | 1236614-2 | | | ASG GY Equity | AachenMuenchener Lebensversicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000284_CR_FIRB | 549300JSX0Z4CW0V5023 | 1319784-3 | | | | ADIDAS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000285_CR_FIRB | 549300X1WWPGMS47QQ72 | 1215807-7 | | | ASG GY Equity | Advocard Rechtsschutzversicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000286_CR_FIRB | 529900SO83U6ISM6DL85 | 2832395-4 | HRA36525B | | | ALBA Group plc & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000287_CR_FIRB | 529900K9B0N5BT694847 | 1100627-7 | | | ALV GY Equity | Allianz SE | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000288_CR_FIRB | 529900C058B9OTVFTU36 | 2033673-1 | HRB98981 | | | ASKLEPIOS KLINIKEN GMBH HAMBURG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000289_CR_FIRB | 549300FJWANEIJ25D318 | 1545974-6 | | | | Atlas Copco Energas GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000290_CR_FIRB | 529900YNBT62HCUPRG10 | 1106210-6 | | | | AUGUST STORCK KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000291_CR_FIRB | 5299005SHIN9ZK7GW242 | 1124841-6 | HRB1775 | DE0006766504 | NDA GY EQUITY | Aurubis AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000292_CR_FIRB | 529900PXZU3YHO6HMD80 | 1130123-1 | | | | Axel Springer SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000293_CR_FIRB | 529900AJX4TCFW0QT666 | 1104883-2 | | | | B. Braun Melsungen Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000294_CR_FIRB | 529900PM64WH8AF1E917 | 1102017-9 | HRB6000 | DE000BASF111 | BAS GR EQUITY | BASF SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000295_CR_FIRB | 529900XMQYET3NBF2363 | 2192515-1 | HRB101375 | DE0005168108 | B5A GY EQUITY | Bauer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000296_CR_FIRB | 549300J4U55H3WP1XT59 | 1109561-9 | | | BAYN GY EQUITY | Bayer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000297_CR_FIRB | YEH5ZCD6E441RHVHD759 | 1103190-3 | | | BMW GY EQUITY | Bayerische Motoren Werke AG [BMW AG] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000298_CR_FIRB | 529900SM0FDLLYATXU36 | 1103233-1 | | | | BAYWA AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000299_CR_FIRB | 5299001BUUGXAREGE533 | 1103821-3 | | | BTG GR EQUITY | Bertelsmann SE & Co. KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000300_CR_FIRB | 529900H0HULEN2BZ4604 | 1114115-7 | BWMAHRB710296 | | GBF GY Equity | Bilfinger SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000301_CR_FIRB | 529900XBEZ2EYI9ZOV89 | 3010079-6 | | | | BMG Rights Management GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000302_CR_FIRB | 529900FOTM78R9Q9NY89 | 1163617-2 | HRB75534 | | 2340173Z GR EQUITY | BOSCH UND SIEMENS HAUS-GERATE GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000303_CR_FIRB | NNROIXVWJ7CPSR27SV97 | 2926464-5 | | | BNR GY EQUITY | Brenntag AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000304_CR_FIRB | 529900OQDCYXCLQOAY53 | 1105482-2 | | | | Burda Gesellschaft mit beschränkter Haftung | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000305_CR_FIRB | 5299000XH7YX33EJZP65 | 2730972-3 | | | | CARL ZEISS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000306_CR_FIRB | 52990076MX7KD2XYCH67 | 1111099-6 | HRB9517 | DE000CLS1001 | CLS1 GY EQUITY | Celesio AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000307_CR_FIRB | 529900O4ND7T8ABIXF67 | 1235957-6 | | | | Claas Kommanditgesellschaft auf Aktien mbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000308_CR_FIRB | 529900A7YD9C0LLXM621 | 1106273-4 | HRB3527 | DE0005439004 | CON GY EQUITY | CONTINENTAL AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000310_CR_FIRB | 5299007VZZKH65OCN774 | 2781995-2 | | | | Cronimet Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000311_CR_FIRB | 5299008ODF4EFHRI0G60 | 2402196-6 | HRB8957 | | 7097181Z GR EQUITY | CWS-boco International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000312_CR_FIRB | 5299005LEM60UYKU5235 | 1106512-5 | | | | DACHSER Group SE & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000313_CR_FIRB | 529900R27DL06UVNT076 | 2344103-3 | HRB19360 | | DAI GR EQUITY | Daimler AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000314_CR_FIRB | 5299006S0UKN6D9ZP412 | 2451917-5 | | | | DB NETZ AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000315_CR_FIRB | 529900I2DLZPTFPENJ05 | 1106744-4 | | | | DEHNER GMBH & CO KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000316_CR_FIRB | 5299005A2ZEP6AP7KM81 | 2537834-0 | | | ANN GF Equity | Vonovia SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000317_CR_FIRB | 52990063S23N13HU4E98 | 1818189-1 | HRB50000B | | DBHN GR EQUITY | DEUTSCHE BAHN AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000318_CR_FIRB | 529900PH63HYJ86ASW55 | 1107110-7 | HRB2168 | | LHA GY EQUITY | DEUTSCHE LUFTHANSA AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000319_CR_FIRB | 52990063W8KQHQMF4M43 | 2623414-6 | | | DPW GF Equity | Deutsche Post Finance B.V. | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000320_CR_FIRB | 529900ITHU5Y51F1S257 | 1107106-5 | | | | DEUTSCHE SPARKASSEN LEASING AG & CO KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000321_CR_FIRB | 549300V9QSIG4WX4GJ96 | 2185287-6 | HRB6794 | | DTE GY EQUITY | DEUTSCHE TELEKOM AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000322_CR_FIRB | 529900KSWLV9JYE7NC83 | 2095980-5 | HRB34977 | | | DFS Deutsche Flugsicherung GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000323_CR_FIRB | 529900QTO8D2QK2TJG32 | 1107340-0 | | | | Diehl Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000324_CR_FIRB | 529900Y1AT9MQF6UYT42 | 2836050-1 | HRB203044 | | | DMK DEUTSCHES MILCH-KONTOR GMBH BREMEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000325_CR_FIRB | 529900YZNQ3MUUZ02M47 | 1117002-4 | HRB242 | | | Douglas Holding AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000326_CR_FIRB | 5299004W7VTLPROHR533 | 1125242-6 | HRA8242 | | | DR AUGUST OETKER KG BIELEFELD | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000327_CR_FIRB | 529900EWEX125AULXI58 | 3008027-9 | | | PAH3 GY EQUITY | Dr Ing HCF Porsche AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000328_CR_FIRB | 5493005UFVHY0PPNKD75 | 1107708-8 | HRB7903HL | DE0005550602 | DRW3 GY EQUITY | Drägerwerk AG & Co. KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000329_CR_FIRB | 52990076HKBR9THZ8C62 | 2779318-1 | | | | DYWIDAG-Systems International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000330_CR_FIRB | 529900Z8W8S8J1P7U364 | 1105067-1 | HRA9905 | | | E BREUNINGER GMBH CO STUTTGART | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000331_CR_FIRB | Q9MAIUP40P25UFBFG033 | 1134262-3 | HRB22315 | | EOAN GY EQUITY | E.ON SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000332_CR_FIRB | 5299000MT7P9STUCL908 | 1137158-0 | | | | Ed. Züblin Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000333_CR_FIRB | 529900JSFZ4TS59HKD79 | 2331844-7 | | | EBK GR EQUITY | Energie Baden-Wurttemberg AG [EnBW] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000334_CR_FIRB | 549300OQ94C7KRGGC351 | 2177540-8 | | | ASG GY Equity | Envivas Krankenversicherung AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000336_CR_FIRB | 41GUOJQTALQHLF39XJ34 | 1518676-0 | | | 154407Z GR EQUITY | Evonik Industries AG (Evonic) | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000337_CR_FIRB | 529900L64X6KZZW19R71 | 1108854-9 | | | 4501Z GR EQUITY | EWE AG [Energieversorgung Weser-Ems] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000338_CR_FIRB | 529900D7N2PTTZWFWN57 | 2579145-0 | | | | F.S. Fehrer Automotive GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000339_CR_FIRB | 529900EI7R9SCEJP4T76 | 1109776-3 | 00311027000005 | | | FERROSTAAL GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000340_CR_FIRB | 529900WBP9HFX10RKB30 | 1110203-5 | | | | FLUGHAFEN MUNCHEN GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000341_CR_FIRB | 529900VHM89GUAJ1RK35 | 1114926-7 | HRB25 | | 1048Z GR EQUITY | FRANZ HANIEL & CIE GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000342_CR_FIRB | 5299001ERX0K10IZUL40 | 1110198-7 | | | | FRAPORT AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000343_CR_FIRB | XDFJ0CYCOO1FXRFTQS51 | 1110492-4 | HRB11852 | DE0005785604 | FRE GY EQUITY | FRESENIUS SE & CO. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000344_CR_FIRB | 5299006NS9FCLFHZVL76 | 1578686-6 | HRB714579 | | | Freudenberg SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000345_CR_FIRB | 529900KXMB40SPYJD743 | 2052428-6 | HRB36569B | | 7013717Z GR EQUITY | GAZPROM Germania GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000346_CR_FIRB | 549300PHUU0ZZWO8EO07 | 1122951-5 | | | GEA GR EQUITY | GEA Group AG [Global Engineering Alliance] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000347_CR_FIRB | 529900JGEOQMCDYOK785 | 1135188-9 | | | | Gelsenwasser AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000348_CR_FIRB | 529900F916IVP0TJZK88 | 1051383-6 | HRA11722 | | | GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000349_CR_FIRB | 5299006GD4UWSYZOKC28 | 2877346-3 | HRB56040 | | GXI GY Equity | Gerresheimer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000350_CR_FIRB | 529900OJM5EX75OD8032 | 1113335-2 | | | | Getreide-Aktiengesellschaft vorm.P.Kruse- Chr.Sieck | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000351_CR_FIRB | 529900K6BWO03KP4GU58 | 1113443-4 | | | | Giesecke & Devrient Gesellschaft mit beschränkter Haftung | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000352_CR_FIRB | 529900J0V7C8Z8MLN980 | 2943243-2 | | | | Gigaset Communications GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000353_CR_FIRB | 529900LPAX2H9S4NKU05 | 1215951-3 | | | | Gothaer Finanzholding AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000354_CR_FIRB | 529900F4P4RV4Z50PI82 | 1114066-2 | HRB527 | | | GROSSKRAFTWERK MANNHEIM AG MANNHEIM | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000355_CR_FIRB | HD52L5PJVBXJUUX81539 | 2294348-4 | | | HPL GR EQUITY | Hapag-Lloyd AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000356_CR_FIRB | 5299007CE1VJWKM99H49 | 1130882-2 | HRB2680KI | | 4729Z GR EQUITY | Hauptgenossenschaft Nord AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000357_CR_FIRB | 529900MKHOFQI4A0XC48 | 2873755-9 | | | | HAWE Hydraulik SE | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000358_CR_FIRB | 52990022107L9199GO56 | 2588017-0 | | | | HDI Versicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000359_CR_FIRB | 529900755OZXM37H4975 | 1115355-8 | | | | Heckler & Koch GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000360_CR_FIRB | LZ2C6E0W5W7LQMX5ZI37 | 1126630-1 | HRB330082 | DE0006047004 | HEI GY EQUITY | HEIDELBERGCEMENT AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000361_CR_FIRB | 529900ZM98OISTG16932 | 1115394-7 | | | HDD GY Equity | Heidelberger Druckmaschinen AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000362_CR_FIRB | 529900PLX4ADJFWIY024 | 1135805-8 | | | 2550Z GR EQUITY | Hella KGaA Hueck & Co | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000363_CR_FIRB | 52990027B9ARY5AC8476 | 1115622-1 | | | | HELM AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000364_CR_FIRB | 549300VZCL1HTH4O4Y49 | 1115688-2 | HRB4724 | DE0006048408 | HEN3 GY EQUITY | HENKEL AG & CO. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000365_CR_FIRB | 5493007EO7JOPWXHBJ27 | 1740986-3 | HRB3364 | | | Heraeus Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000366_CR_FIRB | 529900BVZYMVDRRSXY68 | 1306869-7 | HRB390485 | | 3540636Z GR EQUITY | HERRENKNECHT AKTIENGE-SELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000367_CR_FIRB | 529900O7US4NP0J6XD12 | 1179777-6 | | | | HETTICH HOLDING GMBH & CO OHG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000368_CR_FIRB | 529900Y25S8NZIYTT924 | 1116241-9 | | | HOT GY EQUITY | Hochtief AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000369_CR_FIRB | 5299008WW53GLXRORN29 | 1350826-2 | HRB2311 | | HBM GY Equity | Hornbach-Baumarkt-AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000370_CR_FIRB | 529900LFVU534EBRXD13 | 1104693-5 | | | | HUGO BOSS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000371_CR_FIRB | TSI2PJM6EPETEQ4X1U25 | 2443536-4 | | | IFX GY Equity | Infineon Technologies AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000372_CR_FIRB | 529900FFRTWZQXTTUB07 | 1193155-7 | | | 7573220Z GR EQUITY | Intersnack Knabber-Gebäck GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000373_CR_FIRB | 529900DJMOF0DTSWHO38 | 2850239-1 | HRB40163 | | | JUWI AG WÖRRSTADT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000374_CR_FIRB | 529900YURAYD4IJX2J91 | 1128982-4 | HRB2669 | | SDF GY Equity | K+S Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000376_CR_FIRB | 529900WFRVF4SQ2EV734 | 1121308-9 | HRA102851 | | 509821Z GR EQUITY | Kaufland Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000377_CR_FIRB | 529900CQ31CN6GV5LL52 | 2821686-9 | NRWDUHRB20486 | | KCO GY Equity | Kloeckner & Co. S.E. | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000378_CR_FIRB | 5299001GRRO0Z25YZT52 | 1130169-4 | | | | Knorr-Bremse AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000379_CR_FIRB | 529900IQ90WSXBWSTD78 | 1131272-5 | | | | KOENIG & BAUER AKTIENGE-SELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000380_CR_FIRB | 529900LUYJ0V8SOOT260 | 1173404-3 | HRA4415 | | 3612759z gr equity | KRAFTVERKEHR NAGEL GMBH & CO. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000381_CR_FIRB | 529900MAU9591GT2S236 | 2849255-1 | | | | KraussMaffei Technologies GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000382_CR_FIRB | 529900NY2GSZWWUBW049 | 1120219-9 | | | | KRONES Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000383_CR_FIRB | 529900BVAET534PD7C28 | 1119133-5 | HRB21016 | DE0006292006 | KSB3 GY EQUITY | KSB Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000384_CR_FIRB | 529900VPRFDDIN7BE119 | 1117324-2 | HRB22709 | | IWKG IX Equity | KUKA AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000385_CR_FIRB | 529900FR2K4P9L9XLV21 | 1119187-1 | | | | KWS SAAT SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000386_CR_FIRB | 529900PTLRE72EMYIJ77 | 2451186-7 | HRB53652 | | LXS GF Equity | Lanxess AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000387_CR_FIRB | 5299002HNCMIUBHOMK35 | 1121223-0 | HRB202 | DE0005408884 | LEO GY EQUITY | Leoni AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000388_CR_FIRB | 529900EW0ZH7KAZ11H71 | 1797294-4 | | | | Lidl Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000389_CR_FIRB | WTV8QGD5UD7MMD4HS345 | 1121375-8 | | | LIN GY Equity | Linde AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000390_CR_FIRB | 529900SL1W4KHVE18T81 | 1121582-9 | | | | LOHMANN + Co. AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000391_CR_FIRB | 52990098TR1QJBWIYG58 | 1147145-5 | | | | MAHLE GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000392_CR_FIRB | 52990018UPG26YRFSM46 | 1122332-8 | HRB179426 | DE0005937007 | MAN GR EQUITY | MAN SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000393_CR_FIRB | 5299009Z8B0YE4ECMJ92 | 1044964-3 | | | | Media-Saturn Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000394_CR_FIRB | 5299009WLGROB3HKM878 | 1522457-9 | | | | MEGGLE AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000395_CR_FIRB | 529900OAREIS0MOPTW25 | 2198479-4 | HRB6164 | | MRK GF Equity | Merck KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000396_CR_FIRB | 5299001X9L42HXEBCZ51 | 1188960-7 | | | | Ceconomy AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000397_CR_FIRB | 529900ZYVEIYJRO6TG34 | 3328361-5 | | | | Meyer Werft GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000398_CR_FIRB | 213800E45LWMBVNF3R85 | 3052190-0 | NRWGRHRB8959 | | MNDI LN Equity | Mondi Consumer Packaging International AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000399_CR_FIRB | 529900807L67JY81RD65 | 2755947-5 | | | MTX GY Equity | MTU Aero Engines AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000400_CR_FIRB | 529900ISR2VNZV1C0T93 | 1182822-5 | | | | MVV Energie AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000401_CR_FIRB | 529900UXIUW801PQDI37 | 2597701-8 | | | | N-ERGIE AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000402_CR_FIRB | 529900HVDYCUWVD0OE76 | 2551585-9 | | | | NORDEX SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000403_CR_FIRB | 549300UH52ZS8O00MO03 | 1125476-0 | | | | Osram GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000404_CR_FIRB | 529900LMI5FN0KFOE272 | 1125552-8 | HRA62024 | | OTVR GR EQUITY | OTTO (GMBH & CO.KG) | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000405_CR_FIRB | 529900ELIX8Z8PQ6CU28 | 2593300-3 | | | | PAPIERFABRIK PALM GMBH & CO.KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000406_CR_FIRB | 529900HT3KJHBHNHDT64 | 1397102-3 | HRB6100 | | 259743Z GR EQUITY | PERI GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000407_CR_FIRB | 52990037VWJGYKGP9877 | 1131747-6 | HRA3551 | | 2590Z GR EQUITY | PHOENIX Pharmahandel GmbH & Co KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000408_CR_FIRB | 5299008XQJHPTOF8R354 | 2696731-5 | 241336g | | 661074Z GR EQUITY | Porsche Corporate Finance GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000409_CR_FIRB | 529900NY0WWQUKOMWQ37 | 2399699-4 | | | PSM GY EQUITY | ProSiebenSat 1 Media SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000410_CR_FIRB | 529900Z5KBA9KJP6EK09 | 1196360-0 | | | | R+V Versicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000411_CR_FIRB | 5299001OU9CSE29O6S05 | 1127893-4 | | | RHM GY EQUITY | Rheinmetall AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000412_CR_FIRB | 529900F0LT5OP4SV6122 | 1104684-4 | | | | Robert Bosch GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000413_CR_FIRB | 529900BZ1C5S5WQENF25 | 2820967-4 | HRB721056 | | | ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000414_CR_FIRB | 529900GB7KCA94ACC940 | 2531238-0 | HRB14525 | DE0007037129 | RWE GY EQUITY | RWE AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000415_CR_FIRB | 529900Q5SR06C5T8NO26 | 1128992-3 | HRB8372 | | 7015557Z GR EQUITY | Salzgitter Mannesmann Handel GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000416_CR_FIRB | 529900D6BF99LW9R2E68 | 1308819-0 | | | SAP GY EQUITY | SAP SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000417_CR_FIRB | 529900JL0HDVGZMUJF32 | 3043578-8 | | | | IHO Verwaltungs GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000418_CR_FIRB | 529900D8QMD1LL0E2393 | 2800313-5 | | | | Schletter GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000419_CR_FIRB | 529900DG0F6AGQAP6N55 | 1131407-7 | 55234831 | | | SCHOLZ Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000420_CR_FIRB | 5299009QTM3SJL9BNR19 | 2209676-2 | | | | Schott AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000421_CR_FIRB | 529900ZCRUJ3J5PYWX81 | 2577577-6 | | | RPW GR EQUITY | SENVION GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000422_CR_FIRB | 52990038IB31TYK07X63 | 1129569-8 | | | SGL GY Equity | SGL Carbon SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000423_CR_FIRB | W38RGI023J3WT1HWRP32 | 1129508-6 | HRB12300B | | SIE GY EQUITY | Siemens Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000424_CR_FIRB | 529900M1LIO0SLOBAS50 | 1532176-3 | HRB1562 | DE0003304002 | SOW GY EQUITY | Software AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000425_CR_FIRB | 549300WM0X4AUT710770 | 3278292-2 | | | | Springer Science+Business Media Deutschland GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000426_CR_FIRB | 529900FMTTLMH0P0DL10 | 1473528-6 | | | | STADA Arzneimittel Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000427_CR_FIRB | 549300YTRYZPM57T3319 | 1132051-2 | | | | STADTWERKE HANNOVER AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000428_CR_FIRB | 529900QOJGJ2975GD560 | 2971375-7 | | | | Stahlgruber Otto Gruber AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000429_CR_FIRB | 5299003M4PGUGL48LS74 | 3094881-4 | | | | Styrolution Group GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000430_CR_FIRB | 529900Y2V1QWBDCBT818 | 2653119-4 | | | | Südwestdeutsche Medien Holding GmbH | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000431_CR_FIRB | 529900S8QNB101D40S72 | 1130211-4 | | | SZU GY EQUITY | Südzucker AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000432_CR_FIRB | 529900D82I6R9601CF26 | 2819960-2 | HRB200436 | | | SYMRISE AG HOLZMINDEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000433_CR_FIRB | 529900P710MOUBKZDL27 | 2269857-5 | HEESHRB85143 | | | Techem GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000434_CR_FIRB | 529900COI811T9N2Y682 | 3009289-4 | HRB180660 | | | THÜGA HOLDING GMBH + CO KGAA MÜNCHEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000435_CR_FIRB | 549300UDG16DOYUPR330 | 2411649-3 | HRB9092 | DE0007500001 | TKA GR EQUITY | THYSSENKRUPP AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000436_CR_FIRB | 529900JBK6KNC4HSW032 | 1672825-5 | | | | Tönnies Holding GmbH & Co. KG | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000437_CR_FIRB | 52990021AYVJLL2XMK94 | 2182800-9 | HRB16654 | | 7010965Z GR EQUITY | TRIMET ALUMINIUM SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000438_CR_FIRB | 529900SL2WSPV293B552 | 1126744-0 | | | TUI1 GY EQUITY | TUI AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000439_CR_FIRB | 3VEKWPJHTD4NKMBVG947 | 2353095-9 | | | | United Internet AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000440_CR_FIRB | XQMNIROSQAS7Y9TT7I97 | 2515082-2 | NRWKOHRA24116 | | LBTYA UW Equity | Unitymedia Hessen GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000441_CR_FIRB | 529900I1IDJLEXFUYN67 | 3340688-5 | | | | WELTBILD GMBH & CO. KG, AUGSBURG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000442_CR_FIRB | 529900AGED6PJE9AVL37 | 3185940-8 | | | | Vier Gas Transport GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000443_CR_FIRB | 52990023338VFV5AIN59 | 1134669-9 | HRA3389 | | | VIESSMANN WERKE GMBH CO KG ALLENDORF | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000444_CR_FIRB | W24EDTPHEV8NJOD4FA29 | 1627667-7 | | | | VNG-Verbundnetz Gas Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000445_CR_FIRB | 5299004TYSI0Z73QUE46 | 1227804-0 | HRB725621 | | | Voith GmbH & Co. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000446_CR_FIRB | 529900NNUPAGGOMPXZ31 | 1134796-0 | | | VOW3 GY EQUITY | Volkswagen AG [VW] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000447_CR_FIRB | 0NURKC5Q3CJYZPPK5046 | 1134904-0 | | | | WACKER CHEMIE AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000448_CR_FIRB | 529900KKY5IMBX35M241 | 2679160-8 | HRB7736 | | | Wasser und Gas Westfalen GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000449_CR_FIRB | 529900KQ44OJDIDU6J81 | 1135571-6 | | | | WEPA Hygieneprodukte GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000450_CR_FIRB | 5299006E92R0717GXP27 | 3189637-6 | HRA16706 | | 0892272D GR EQUITY | WINGAS GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000451_CR_FIRB | 529900A8LX4KL0YUTH71 | 2543621-3 | | | WDI GY Equity | Wirecard AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000452_CR_FIRB | 529900CAYOWB8YIG7X25 | 1136858-6 | | | | ZF FRIEDRICHSHAFEN AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000453_CR_FIRB | 549300D2K6PKKKXVNN73 | | 22756214 | DK0010244425 | MAERSKB DC EQUITY | A.P.Møller-Mærsk A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000454_CR_FIRB | | | 63965812 | | | A/S SCHOUW & CO | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000455_CR_FIRB | 549300ADWYS7RRJ8BG19 | | 14244441 | | | Aalborg Portland A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000456_CR_FIRB | 549300Y047DQV30CKT47 | | 49723911 | | | ABENA HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000457_CR_FIRB | 549300PLP6WVTICKLD32 | | 10526949 | | | ALM. BRAND FORSIKRING A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000458_CR_FIRB | 529900IJ6T4P1O10R377 | | 25313763 | | | ARLA FOODS A.M.B.A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000459_CR_FIRB | | | 25511484 | | | Atea A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000460_CR_FIRB | 213800KB128IK92MCD10 | | 44782510 | | | AVK Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000461_CR_FIRB | 2138009LJ6FGTV868W59 | | 22069519 | | | BYGMA GRUPPEN A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000462_CR_FIRB | 5493008YL42784DMWN61 | | 25508343 | DK0010181676 | CARLB DC EQUITY | Carlsberg Breweries A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000463_CR_FIRB | | | 27626904 | | | Catering Engros A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000464_CR_FIRB | 213800JF2XSR5NXGL660 | | 12760043 | | | Cheminova A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000465_CR_FIRB | 549300MKPW8ZF3E8MW37 | | 28318677 | | | Chr. Hansen Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000466_CR_FIRB | 213800AWZ8U3FVALIO26 | | 26259495 | | | Coop Danmark A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000467_CR_FIRB | 213800UW822WLK2HZF47 | | | | | Copenhagen Airports Denmark ApS | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000468_CR_FIRB | 529900BWY373HVUNIC90 | | 28527411 | | | Dagrofa ApS | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000469_CR_FIRB | | | 13878595 | | | Dagrofa S-Engros A/S (Foodservice) | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000470_CR_FIRB | 213800FJJH5XFNFIAK90 | | 23256118 | | | Damstahl A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000471_CR_FIRB | 549300712KABJNYPD639 | | 20165715 | | | DANFOSS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000472_CR_FIRB | | | 59789317 | | | Danish Agro A.M.B.A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000473_CR_FIRB | 21380063C9WS18D6WJ21 | | 26121264 | | | Danish Crown A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000474_CR_FIRB | 2138007QUZXQLFGCSV45 | | 24246930 | | | DANSK LANDBRUGS GROV-VARESELSKAB A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000475_CR_FIRB | 549300FQY6MX8USM0112 | | 35954716 | | 4166777Z DC EQUITY | Dansk Supermarked A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000476_CR_FIRB | 549300JUFTJMOTC28B39 | | 28113951 | | | Danske Commodities A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000477_CR_FIRB | 213800ZCQ8X5QYJWVQ60 | | 42344613 | | | Det Danske Hedeselskab | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000478_CR_FIRB | 549300JZVW1Y1UZ5UK38 | | 14194711 | | | DFDS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000479_CR_FIRB | W9NG6WMZIYEU8VEDOG48 | | 36213728 | | | DONG Energy A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000480_CR_FIRB | 529900X41C0BSLK67H70 | | 58233528 | DK0060079531 | DSV DC EQUITY | DSV A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000481_CR_FIRB | 213800K83X1E9HF1MD69 | | 55828415 | | | DT Group A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000482_CR_FIRB | 529900C0U279ORGJC950 | | 45349918 | | | Ecco Sko A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000483_CR_FIRB | 213800Z47P2HZJKJSK23 | | 75272014 | | | EGM. INT. HOLD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000484_CR_FIRB | 549300JN1F17UXJMM315 | | 17225898 | | | ENERGI DANMARK A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000485_CR_FIRB | 5299003X050CWGDW1Z87 | | | | | Energinet.dk SOV | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000486_CR_FIRB | 213800MXXDGQ3ITPXI41 | | 58180912 | DK0010234467 | | FLSMIDTH & CO. A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000487_CR_FIRB | 549300036WZGCBDPDZ92 | | | | | GF-Forsikring A/S (Unsolicited Ratings) | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000488_CR_FIRB | 5493006R4KC2O15D3470 | | 56759913 | | | H. Lundbeck A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000489_CR_FIRB | 213800HTGI1CTA7CKP20 | | 34728712 | | | Hedegaard A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000490_CR_FIRB | 213800NLXK98F6PC2R37 | | | | | ISS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000491_CR_FIRB | 549300RIPHN847476O42 | | | | | J. LAURITZEN A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000492_CR_FIRB | 54930032G32N1F8JBV10 | | | | | KIRKBI INVEST A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000493_CR_FIRB | UGKYQUOFW6QSIS3P4P93 | | 47458714 | | LEGO DC EQUITY | LEGO System A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000494_CR_FIRB | 52990077KVK7QCK2NG31 | | 56759514 | | | LEO PHARMA A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000495_CR_FIRB | 529900B5B2U7TIJN7757 | | | | | MONJASA A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000496_CR_FIRB | 213800WNLA5AH3U4WI67 | | 12562233 | | | MT HØJGAARD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000497_CR_FIRB | 549300UQ0QRC1KXGRE08 | | 20293195 | | | NEAS Energy A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000498_CR_FIRB | | | 10845858 | | | Nellemann Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000499_CR_FIRB | 529900197LKWCEQ0NL18 | | 62725214 | | | NKT HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000500_CR_FIRB | 2138007XB7AUOGS4N159 | | 11142141 | | | NORDIC SEAFOOD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000501_CR_FIRB | 2138005ON7KF6M74P542 | | 81203113 | | | Nordisk Dæk Import A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000502_CR_FIRB | 549300DAQ1CVT6CXN342 | | | | NOVOB DC Equity | Novo Nordisk A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000503_CR_FIRB | 529900T6WNZXD2R3JW38 | | 10007127 | | | NOVOZYMES A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000504_CR_FIRB | 213800LALFCP5FJXW153 | | 62497718 | | | Nowaco A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000505_CR_FIRB | 213800PRY3GUP6B5GG04 | | 39170418 | | | OK A.m.b.A. | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000506_CR_FIRB | 213800RE7TE67AUCJS21 | | 11369677 | | | Polar Seafood Denmark | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000507_CR_FIRB | 213800QRC7LNX935OZ09 | | 54879415 | | | Rockwool International A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000508_CR_FIRB | | | 42997811 | | | SANISTÅL A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000509_CR_FIRB | 549300M5XVDYG4I7CC28 | | 14049673 | | | Scan Global Logistics | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000510_CR_FIRB | 5299003KG4JS99TRML67 | | 31080185 | | | SCANDINAVIAN TOBACCO GROUP A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000511_CR_FIRB | 529900N96EOVRB114D28 | | 14773908 | DK0060228559 | TDC DC EQUITY | TDC A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000512_CR_FIRB | 549300ZSIJREG4GDWJ45 | | | | | Topdanmark A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000513_CR_FIRB | 213800A5UXABGUQ3PX11 | | 22460218 | | | TORM A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000514_CR_FIRB | 213800BIA5L8OPBER229 | | | | | Tryg Forsikring A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000515_CR_FIRB | 213800O8J7U9F8Q8VQ80 | | | | | Tryg Garantiforsikring A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000516_CR_FIRB | | | 14003606 | | | Tulip Food Company A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000517_CR_FIRB | 54930026SJ2OBLO6M470 | | 25481968 | | | Verdo A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000518_CR_FIRB | 549300DYMC8BGZZC8844 | | 00311171460005 | | | VESTAS WIND SYSTEMS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000519_CR_FIRB | 213800RM6L9LN78BVA56 | | 71186911 | | | WILLIAM DEMANT HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000520_CR_FIRB | 5493005044RTLQ5RZU70 | | | | | Eesti Energia AS | EE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000521_CR_FIRB | 549300YENFNR57ZJ3X76 | | | | | ABENER ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000522_CR_FIRB | 8ZQH7RR6DBQZIX8PEQ84 | ESA41002288 | A41002288 | | ABG/P SM EQUITY | ABENGOA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000523_CR_FIRB | 549300GKFVWI02JQ5332 | ESA08209769 | A08209769 | | ABE SM EQUITY | ABERTIS INFRAESTRUCTURAS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000524_CR_FIRB | 95980020140005800000 | | | | ANA SM EQUITY | ACCIONA ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000525_CR_FIRB | 95980020140005558665 | ESA28004885 | A28004885 | | ACS SM EQUITY | Actividades de Construccion y Servicios SA [ACS Group] | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000526_CR_FIRB | 213800NKU21ZN7P7RT54 | ESA84409408 | A84409408 | | AMS SM EQUITY | Amadeus IT Group SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000527_CR_FIRB | | ESA26019992 | A26019992 | | 0468005D SM EQUITY | AQUALIA GESTION INTEGRAL DEL AGUA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000528_CR_FIRB | 95980020140005491929 | | A78839271 | | A3M | ATRESMEDIA CORPORACION DE MEDIOS DE COMUNI-CACION S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000529_CR_FIRB | 549300MXEGOT8MV1B924 | ESA62186556 | A62186556 | | ONO SM EQUITY | CABLEUROPA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000530_CR_FIRB | 549300CGERG48M7P5E96 | | | | | CENTROS COMERCIALES CARREFOUR S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000531_CR_FIRB | | ESA46146387 | A46146387 | | 0612929D SM EQUITY | COBRA INSTALACIONES Y SERVICIOS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000532_CR_FIRB | | ESA20001020 | A20001020 | | CAF SM EQUITY | CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000533_CR_FIRB | 95980020140005319366 | ESA48012009 | A48012009 | | OLE SM EQUITY | DEOLEO SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000534_CR_FIRB | 54930063C6K2TNHL6H10 | | | | | DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000535_CR_FIRB | | ESA15139314 | A15139314 | | DRC SM EQUITY | DRAGADOS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000536_CR_FIRB | 529900U1P1JEV71EBO44 | ESA28006104 | A28006104 | | 4367465Z SM EQUITY | EADS CONSTRUCCIONES AERONAUTICAS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000537_CR_FIRB | 95980020140005374753 | ESA28017895 | A28017895 | | 1082z sm equity | EL CORTE INGLES S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000538_CR_FIRB | 95980020140005491250 | | A48027056 | | ENO | ELECNOR S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000539_CR_FIRB | 213800VIN4XHLVFIOE10 | | A86484334 | | ENG SQ Equity | Enagas Transportes, S.A.U. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000540_CR_FIRB | 549300LHK07F2CHV4X31 | ESA28023430 | A28023430 | | ELE SM EQUITY | ENDESA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000541_CR_FIRB | 95980020140005732198 | | | | | ESCAL UGS S L | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000542_CR_FIRB | 95980020140005757903 | ESA81939209 | A81939209 | | FER SM EQUITY | Ferrovial SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000543_CR_FIRB | 95980020140005178328 | ESA28037224 | A28037224 | | FCC SM EQUITY | FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000544_CR_FIRB | 549300CKUXDA0CKRQJ56 | ESA80477144 | A80477144 | | GAM SM EQUITY | GAMESA ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000545_CR_FIRB | TL2N6M87CW970S5SV098 | ESA08015497 | A08015497 | | GAS SM EQUITY | GAS NATURAL S.D.G. S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000546_CR_FIRB | 95980020140005484363 | ESB48943864 | B48943864 | | 495294Z SM EQUITY | GESTAMP AUTOMOCION S L | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000547_CR_FIRB | | ESA58389123 | A58389123 | | GRF SM EQUITY | GRIFOLS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000548_CR_FIRB | 213800OILC5Q9AR63B63 | | A09092305 | | | Grupo Antolin-Irausa, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000549_CR_FIRB | | ESA84173947 | A84173947 | | 1234Z SM EQUITY | GRUPO ISOLUX CORSAN SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000550_CR_FIRB | 5QK37QC7NWOJ8D7WVQ45 | ESA48010615 | A48010615 | | IBE SM EQUITY | Iberdrola SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000551_CR_FIRB | 549300GEL7LRGKK0DG70 | | | | | Iberia Lineas Aereas de Espana S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000552_CR_FIRB | GGYEFW27TI7Q3C3XB343 | | | | | INDUSTRIA DE DISEÑO TEXTIL S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000553_CR_FIRB | 95980020140005007414 | | | | | INMOBILIARIA COLONIAL SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000554_CR_FIRB | 549300D4HOJHH0LSET81 | ESA41694266 | A41694266 | | 4516287Z SM EQUITY | INSTALACIONES INABENSA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000555_CR_FIRB | 95980020140005317620 | | | | | ISOLUX INGENIERIA, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000556_CR_FIRB | 95980020140005606874 | | | | | IZASA DISTRIBUCIONES TECNICAS S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000557_CR_FIRB | 529900S4UWJNVO9LEH81 | | A60195278 | | 4374129Z | LIDL SUPERMERCADOS S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000558_CR_FIRB | UIUPNLHSQI58ZL7O2J82 | | A78346558 | | MAP SQ Equity | Mapfre Re, Compania de Reaseguros, S.A. | ES | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000559_CR_FIRB | 95980020140005021479 | ESA79075438 | A79075438 | | | MEDIASET ESPAÑA COMUNICACION S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000560_CR_FIRB | | ESA78304516 | A78304516 | | MEL SM EQUITY | Melia Hotels International SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000561_CR_FIRB | 95980020140005311703 | | | | | NAVANTIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000562_CR_FIRB | 95980020140005395317 | ESA48010573 | A48010573 | | OHL SM EQUITY | OBRASCON HUARTE LAIN S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000563_CR_FIRB | | ESA36603587 | A36603587 | | PVA SM EQUITY | PESCANOVA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000564_CR_FIRB | 549300N94L4D5NDBFG97 | ESA28430882 | A28430882 | | | PROSEGUR COMPAÑIA DE SEGURIDAD S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000565_CR_FIRB | 54930070W8XSY31XK130 | ESA78003662 | A78003662 | | REE SM EQUITY | Red Electrica de Espana SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000566_CR_FIRB | BSYCX13Y0NOTV14V9N85 | | A78374725 | ES0273516007 | REP GY Equity | Repsol, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000567_CR_FIRB | | ESA08000820 | A08000820 | | DMM XT EQUITY | S A DAMM | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000568_CR_FIRB | 549300QHD5DP0GOPGX63 | | | | | SOVENA ESPANA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000569_CR_FIRB | 213800JEZBUPZKWJGF49 | ESA28092583 | A28092583 | | TRE SM EQUITY | TECNICAS REUNIDAS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000570_CR_FIRB | 549300EEJH4FEPDBBR25 | | KvK 24269798 0000 | | TEF SM EQUITY | TELEFONICA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000571_CR_FIRB | | ESA08356727 | A08356727 | | TST SM EQUITY | TESTA INMUEBLES EN RENTA S.A. | ES | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000572_CR_FIRB | 549300FM9ZIJB5FCS825 | | | | | TWINS ALIMENTACION SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000573_CR_FIRB | 95980020140005462150 | ESA79524054 | A79524054 | | 571979Z | URBASER S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000574_CR_FIRB | 5299008CBH6EAEH1VZ37 | ESA28293348 | A28293348 | | | WORLD DUTY FREE GROUP S.A.U., | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000575_CR_FIRB | 743700FHGZEV5UGCB005 | | | FI0009010391 | AHL1V FH EQUITY | Ahlstrom Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000576_CR_FIRB | 529900Q14KI1SCMIMO82 | | | | | Bayer Nordic SE | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000577_CR_FIRB | 5493002B0GOVF42KWX33 | | | | | Cargotec Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000578_CR_FIRB | 549300P8N0P6KDGTJ206 | | | XS0946179529 | TY2 GS Equity | Citycon OYJ | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000579_CR_FIRB | 743700TU2S3DXWGU7H32 | | 0116510-6 | XS0973806861 | EIA GM Equity | Elisa Corporation | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000580_CR_FIRB | 7437006ZZI1F7CUA5518 | | | | | Fingrid Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000581_CR_FIRB | 213800SB6EOB8SSK9W63 | | | FI0009003230 | FIA1S FH EQUITY | Finnair Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000582_CR_FIRB | 743700BKTW4EQIVKYY42 | | | FI0009000400 | FIS1V FH EQUITY | Fiskars Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000583_CR_FIRB | 635400IUIZZIUJSAMF76 | | | FI0009007132 | FUM1V FH EQUITY | Fortum Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000584_CR_FIRB | 74370031Y7RK5H88CQ48 | | | FI0009004824 | KRA1V FH EQUITY | Kemira Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000585_CR_FIRB | 743700OX6HSVMCAHPB95 | | | | | KESKO OYJ | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000586_CR_FIRB | 2138001CNF45JP5XZK38 | 1927400-1 | HRB57225 | | KC4 GR EQUITY | Kone GmbH | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000587_CR_FIRB | 2138007FRMWVPUDCMA45 | | | FI0009007835 | MEO1V FH EQUITY | Metso Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000588_CR_FIRB | 5493009GY1X8GQ66AM14 | | | FI0009013296 | NES1V FH EQUITY | Neste Oil Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000589_CR_FIRB | 549300A0JPRWG1KI7U06 | | | FI0009000681 | NOK1V FH EQUITY | Nokia Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000590_CR_FIRB | 743700YQIO8Y4L4WKR40 | | | | | Nokian Renkaat Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000591_CR_FIRB | 74370061PO7C10E3PA54 | | | | | Norilsk Nickel Harjavalta Oy | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000592_CR_FIRB | 5493009YRUJJDCFF0R80 | | | FI0009002422 | OUT1V FH EQUITY | Outokumpu Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000593_CR_FIRB | 549300R0VN9C371W0E07 | | | FI0009014575 | OTE1V FH EQUITY | Ototec Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000594_CR_FIRB | 743700X6KUJ0Z8GJJF03 | | | | | POHJOLAN VOIMA OY | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000595_CR_FIRB | 743700CIR72J2LJZO637 | | | | | Ramirent Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000596_CR_FIRB | 743700XJC24THUPK0S03 | | | FI0009007694 | SAA1V FH EQUITY | Sanoma Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000597_CR_FIRB | 743700IFQI6W89M1IY95 | | | | | STOCKMANN OYJ ABP | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000598_CR_FIRB | 7437000ZP669LKUTZ738 | | | | STERV FH EQUITY | Stora Enso Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000599_CR_FIRB | 743700LQ48IZBTZN4S52 | | 0196656-0 | XS1043513529 | | Teollisuuden Voima Oyj(TVO) | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000600_CR_FIRB | 743700PKLY067IZIF588 | | | | | Tikkurila Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000601_CR_FIRB | 213800EC6PW5VU4J9U64 | | | FI0009005987 | UPM1V FH EQUITY | UPM-Kymmene Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000602_CR_FIRB | 743700G7A9J1PHM3X223 | | | FI0009003727 | WRT1V FH EQUITY | Wärtsilä Oyj Abp | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000603_CR_FIRB | 549300TLDC3IQX97WU26 | | | | | Wihuri Packaging Oy | FI | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000604_CR_FIRB | 529900M13GM4VSTE6W80 | | | | | YIT Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000605_CR_FIRB | 969500QZC2Q0TK11NV07 | | | | AC FP EQUITY | Accor SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000606_CR_FIRB | 969500PJMBSFHYC37989 | | | | ADP FP Equity | Aeroports de Paris S.A. (ADP) | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000607_CR_FIRB | 969500AQW31GYO8JZD66 | | | FR0000031122 | | AIR FRANCE -KLM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000608_CR_FIRB | 969500MMPQVHK671GT54 | | | | AI FP EQUITY | Air Liquide SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000609_CR_FIRB | 969500RAZNDFVFATTJ14 | | | | | ALCATEL LUCENT INTER-NATIONAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000610_CR_FIRB | 969500CCRD8GYWLG6R54 | | 542019096 | FR0000130007 | ALU FP EQUITY | Alcatel Lucent S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000611_CR_FIRB | 969500TZFFAS8XMVPQ44 | | | | ALALF UV Equity | ALCATEL-LUCENT SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000612_CR_FIRB | 549300W64S5Q0I46LK20 | | | | | ALSTOM HOLDINGS SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000613_CR_FIRB | 96950032TUYMW11FB530 | | | | ALO FP EQUITY | Alstom SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000614_CR_FIRB | 9695007B0RXQCHHTGR34 | | 305207169 | | AREVA FP EQUITY | AREVA NC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000615_CR_FIRB | 96950026BLIV09FMSM49 | | | | AKE FP EQUITY | Arkema Group SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000616_CR_FIRB | | | | | ATO FP EQUITY | Atos Origin SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000617_CR_FIRB | 213800U12KWYZEECZ934 | | 572139996 | | ASF FP EQUITY | AUTOROUTES DU SUD DE LA FRANCE SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000618_CR_FIRB | 9695002SV2VP9CU42826 | | | | ARR FP EQUITY | Autoroutes Paris-Rhin-Rhone SA [APRR] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000619_CR_FIRB | F5WCUMTUM4RKZ1MAIE39 | | | | | AXA SA | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000620_CR_FIRB | 969500MOCLNQFNZN0D63 | | 572015246 | | EN LI Equity | BOUYGUES SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000621_CR_FIRB | 96950077L0TN7BAROX36 | | | | CAP FP EQUITY | Cap Gemini Sogeti SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000622_CR_FIRB | 549300B8P6MUJ1YWTS08 | | | | CA FP EQUITY | Carrefour SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000623_CR_FIRB | 969500VHL8F83GBL6L29 | | 554501171 | FR0000125585 | CO FP EQUITY | CASINO GUICHARD - PERRACHON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000624_CR_FIRB | 9695001K81BDUET02H66 | | | | CGM FP EQUITY | Cegedim SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000625_CR_FIRB | 969500FCVQ5SLAAUJV59 | | | | GA S1 Equity | CGG | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000626_CR_FIRB | 969500WESYQMQ1F2C272 | | | | | CHRISTIAN DIOR | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000627_CR_FIRB | 969500BZJ49IICIBZZ08 | | | | | CMA CGM S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000628_CR_FIRB | 969500QKVPV2H8UXM738 | | | | CNP FP Equity | CNP Assurances | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000629_CR_FIRB | 213800CP8292W9E8LJ69 | | 552115891 | | DG FP Equity | Cofiroute | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000630_CR_FIRB | 969500DZBBMYHB8NAM93 | | 552025314 | FR0000121634 | RE FP EQUITY | COLAS SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000631_CR_FIRB | NFONVGN05Z0FMN5PEC35 | | | | SGO FP EQUITY | Compagnie de Saint-Gobain SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000632_CR_FIRB | 549300SOSI58J6VIW052 | | | | ML FP EQUITY | Compagnie Generale des Etablissements Michelin SCA [CGEM] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000633_CR_FIRB | 969500D8BWYH453FLN28 | | | | | CRISTAL UNION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000634_CR_FIRB | 85OKW2SW05RZFQS1W718 | | | | JJ FP EQUITY | Crown European Holdings SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000635_CR_FIRB | 969500H6VMRN7AY1ZU14 | | 441133808 | | 85117Z FP EQUITY | DCNS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000636_CR_FIRB | 9695006LOD5B2D7Y0N70 | | | | EDEN FP Equity | Edenred S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000637_CR_FIRB | | | | FR0000130452 | FGR FP EQUITY | Eiffage SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000638_CR_FIRB | 549300X3UK4GG3FNMO06 | | | FR0010242511 | EDF FP EQUITY | Electricite de France SA [EDF] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000639_CR_FIRB | 9695001HM585I0NEI780 | | 380543678 | | | Elior | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000640_CR_FIRB | 549300LUH78PG2MP6N64 | | | | | Eramet SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000641_CR_FIRB | 549300M3VH1A3ER1TB49 | | 712049618 | FR0000121667 | EI FP EQUITY | ESSILOR INTERNATIONAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000642_CR_FIRB | 529900HC20ELW4B6XI30 | | | | | Euler Hermes France | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000643_CR_FIRB | 52990087UKA0U2TO8412 | | | | | AIRBUS HELICOPTERS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000645_CR_FIRB | 549300MCOOY1V7P2PG30 | | | | ETL FP Equity | Eutelsat S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000646_CR_FIRB | 969500WASBF8AZP8TC02 | | 323288563 | FR0000053142 | LEY FP EQUITY | FAIVELEY TRANSPORT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000647_CR_FIRB | 969500F0VMZLK2IULV85 | | | FR0000121147 | EO FP EQUITY | Faurecia S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000648_CR_FIRB | 969500UPKU9VF8XAEU18 | | 775625767 | | 1044Q FP EQUITY | FINANCIERE AGACHE SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000649_CR_FIRB | 969500P8M3W2XX376054 | | | | | Fonciere des Regions | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000650_CR_FIRB | 969500MCOONR8990S771 | | | | FTE FP EQUITY | France Telecom SA / Orange SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000651_CR_FIRB | 5493005GNGE7UFJCIL03 | | | | FBEL FP EQUITY | Fromageries Bel SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000652_CR_FIRB | 969500YWO65OHPVAHN71 | | | | | GALERIES LAFAYETTE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000653_CR_FIRB | LAXUQCHT4FH58LRZDY46 | | | FR0010208488 | GSZ FP EQUITY | GDF Suez SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000654_CR_FIRB | 529900710OJCYZX6IL07 | | | | | GEA Batignolles Technologies Thermiques SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000655_CR_FIRB | 9695003E4MMA10IBTR26 | | 592014476 | | | Gecina | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000656_CR_FIRB | 9695004TMMZ3JBKJO332 | | 377791967 | | UG FP Equity | GIE PSA Tresorerie | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000657_CR_FIRB | 969500ASEC557H5A4F22 | | 476180625 | | | Groupe Auchan S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000658_CR_FIRB | 969500KMUQ2B6CBAF162 | | | | BN FP EQUITY | Groupe Danone SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000659_CR_FIRB | 969500O3KMCBQT8KGK58 | | | | | Groupe Soufflet SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000660_CR_FIRB | 969500FY5T5MLH4G9A95 | | | | RIA FP EQUITY | Groupe Steria SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000661_CR_FIRB | 969500LYSYS0E800SQ95 | | 408168003 | | | Holding Bercy Investissement SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000662_CR_FIRB | 969500I3QVK40XEORU25 | | 495137077 | | | HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRON-NEMENT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000663_CR_FIRB | 969500UDH342QLTE1M42 | | 582074944 | FR0000035081 | ICAD FP EQUITY | ICADE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000664_CR_FIRB | 969500FZ9BTRZS3JNB97 | | 342376332 | FR0004035913 | ILD FP EQUITY | ILIAD | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000665_CR_FIRB | 54930075MZSSIB2TGC64 | | 449354224 | FR0000120859 | NK FP EQUITY | IMERYS S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000666_CR_FIRB | 9695002OY2X35E9X8W87 | | | | | Ipsos SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000667_CR_FIRB | 549300ORN5E1P46ATH26 | | 440413730 | | IT IM Equity | Italcementi Finance S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000668_CR_FIRB | 9695009KV7AFPDEI5S30 | | | | DEC FP EQUITY | JCDecaux SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000669_CR_FIRB | 549300VGEJKB7SVUZR78 | | 552075020 | | PP IM Equity | Kering S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000670_CR_FIRB | 969500PB4U31KEFHZ621 | | 780152914 | | | Klepierre S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000671_CR_FIRB | 969500L0T16HX3R78P61 | | | | | La Mondiale | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000672_CR_FIRB | 9695000YG7TR7PAP0L59 | | | | 222691Z FP EQUITY | La Poste [France] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000673_CR_FIRB | 969500O558W10MK2JF76 | | | | | Labco SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000674_CR_FIRB | 549300DNNL29KCEPRZ85 | | | FR0000120537 | LG FP EQUITY | Lafarge SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000675_CR_FIRB | 969500VX2NV2AQQ65G45 | | | | MMB FP EQUITY | Lagardere SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000676_CR_FIRB | 969500TJLHIZLFRWEQ48 | | | FR0010307819 | LR FP EQUITY | Legrand | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000677_CR_FIRB | 969500C0B8YR7HT3OM14 | | | | 221202Z FP EQUITY | Limagrain SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000678_CR_FIRB | 529900JI1GG6F7RKVI53 | | | FR0000120321 | OR FP EQUITY | L'Oréal | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000679_CR_FIRB | IOG4E947OATN0KJYSD45 | | | | MC FP EQUITY | LVMH Moet Hennessy Louis Vuitton SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000680_CR_FIRB | | | | | MDCA FP EQUITY | Medica France SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000681_CR_FIRB | 969500081CGAXB7YS433 | | 424064707 | | | Mercialys | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000682_CR_FIRB | 969500DZ56QVIKRIU954 | | | | | Monoprix SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000683_CR_FIRB | 96950015FU78G84UIV14 | | | | NEX FP EQUITY | Nexans SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000684_CR_FIRB | 549300DMQNOND6LEVJ13 | | | | | Novacap SA | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000685_CR_FIRB | 969500CDLQKYAR1PT761 | | | | | NutriXo SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000686_CR_FIRB | 969500SHDTSMKBXKKO85 | | | | | Oberthur Technologies S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000687_CR_FIRB | 52990097YFPX9J0H5D87 | | | FR0000120693 | RI FP EQUITY | PERNOD RICARD S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000688_CR_FIRB | 969500TZ5950IT5FPQ42 | | | | UG FP EQUITY | Peugeot SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000689_CR_FIRB | 969500C0PA29TV19CT55 | | | | 221410Z FP EQUITY | Picard Surgeles SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000690_CR_FIRB | | | | | PP FP EQUITY | Pinault Printemps Redoute SA [PPR] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000691_CR_FIRB | 2138004KW8BV57III342 | | | FR0000130577 | PUB FP EQUITY | Publicis Groupe SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000692_CR_FIRB | 969500AI7V5V0J9TOU58 | | | | RAL FP EQUITY | Rallye SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000693_CR_FIRB | 5493004V6A3Z027YT216 | | | | RCO FP Equity | Remy Cointreau S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000694_CR_FIRB | 969500F7JLTX36OUI695 | | | FR0000131906 | RNO FP EQUITY | RENAULT S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000695_CR_FIRB | 969500VZN4KDEZ14C105 | | 412280737 | | 224063Z FP EQUITY | RESEAU FERRE DE FRANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000696_CR_FIRB | 969500N6AVPA51648T62 | | | | RXL FP Equity | Rexel SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000697_CR_FIRB | 969500FO141C5967KC72 | | | | | Roquette Freres | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000698_CR_FIRB | 969500JRJW0K2ET1UP76 | | 444619258 | | 226514Z FP EQUITY | RTE EDF TRANSPORT SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000699_CR_FIRB | 969500UIC89GT3UL7L24 | | | | SAF FP EQUITY | Safran SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000700_CR_FIRB | 549300E9PC51EN656011 | | 395030844 | | SAN FP Equity | SANOFI S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000701_CR_FIRB | 969500A1YF1XUYYXS284 | | | | SU FP EQUITY | Schneider Electric SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000702_CR_FIRB | 96950056ULJ4JI7V3752 | | | | SCR FP Equity | SCOR SE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000703_CR_FIRB | 969500WP61NBK098AC47 | | | | SK FP EQUITY | SEB SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000704_CR_FIRB | 969500KDAUM9TYWQTR36 | | 470801168 | | 286575Z FP EQUITY | SOC NATIONALE IMMOBILIERE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000705_CR_FIRB | 969500LCBOG12HXPYM84 | | | | SW FP EQUITY | Sodexho Alliance SA [Sodexo] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000706_CR_FIRB | 9695005U38X1SF184325 | | 552028425 | | QS3 GF Equity | Solocal Group | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000707_CR_FIRB | 969500VEVOWR22R2YR86 | | | | 9876578Z FP Equity | Sonepar SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000708_CR_FIRB | 969500A4MXJ3ESPHK698 | | | | | SNCF MOBILITES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000709_CR_FIRB | 9695001UJ7FMZ37G6N39 | | 572119550 | | 593377Z FP EQUITY | SUCRES ET DENREES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000710_CR_FIRB | 9695002EVBYM5B2OIP31 | | | | 4699377Z FP Equity | Tarkett SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000711_CR_FIRB | 969500NQMNC0PVUY8V74 | | | | TEC FP EQUITY | Technip SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000712_CR_FIRB | 529900FNDVTQJOVVPZ19 | | | | HO FP EQUITY | Thales SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000713_CR_FIRB | | | 542051180 | FR0000120271 | FP FP EQUITY | TOTAL SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000714_CR_FIRB | 969500BWNQ1B0PI06I59 | | 492520333 | | | Tyrol Acquisition 2 SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000715_CR_FIRB | 969500SHQITWXSIS7N89 | | 682024096 | FR0000124711 | UL NA EQUITY | UNIBAIL RODAMCO SE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000716_CR_FIRB | 5493006IH2N2WMIBB742 | | | | FR FP Equity | Valeo S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000717_CR_FIRB | 969500P2Q1B47H4MCJ34 | | | | VK FP EQUITY | Vallourec SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000718_CR_FIRB | 969500LENY69X51OOT31 | | | | VIE FP EQUITY | Veolia Environnement SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000719_CR_FIRB | 9695009YI1863TOVDP79 | | | | | Vicat SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000720_CR_FIRB | 213800WFQ334R8UXUG83 | | | | DG FP EQUITY | Vinci SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000721_CR_FIRB | 969500FU4DRAEVJW7U54 | | | | VIV FP EQUITY | Vivendi SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000722_CR_FIRB | 969500M98ZMIZYJD5O34 | | 572174035 | | MF FP Equity | Wendel | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000723_CR_FIRB | 969500SFFMSIHH11UO32 | | | | ZC FP EQUITY | Zodiac Aerospace SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000724_CR_FIRB | 549300MJIRPTCHAYW359 | | 7847174 | | | ABP Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000725_CR_FIRB | 213800B4XZJ3ZDM7CL47 | | | | AFR LN Equity | Afren plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000726_CR_FIRB | 2138003R7TGCSVF27H47 | | SC177553 | GB00B4WQ2Z29 | AGK LN Equity | AGGREKO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000727_CR_FIRB | 213800HPMHRN3PT62M97 | | 06279732 | | 0807384D LN EQUITY | AIRTANKER FINANCE LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000728_CR_FIRB | DTA07N5U5HK2KC1SCM04 | | 01675285 | GB0000282623 | | AMEC Foster Wheeler plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000729_CR_FIRB | 2Y33NQ5FPI8PR8L9QX13 | | 2854310 | | AML LN Equity | Amlin PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000730_CR_FIRB | 213800DL377MH46PDY63 | | 4330322 | | | Anglian Water Services Financing Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000731_CR_FIRB | 549300S9XF92D1X8ME43 | | 3564138 | GB00B1XZS820 | AAL LN EQUITY | Anglo American Plc. | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000732_CR_FIRB | VVT2B79I2Z4U3R6BY589 | | 7876075 | | AON UN Equity | Aon plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000733_CR_FIRB | | | | GB00B15Y0C52 | | AP ALTERNAT ASSETS | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000734_CR_FIRB | 549300F4RYR1DNTO2O39 | | 6137924 | | | Arqiva Financing No. 1 Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000735_CR_FIRB | GBQKSY6W7G0OHCQ8OQ72 | | 293262 | | ABF LN Equity | Associated British Foods PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000736_CR_FIRB | PY6ZZQWO2IZFZC3IOL08 | | 2723534 | | ZEG GY Equity | AstraZeneca PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000737_CR_FIRB | YF0Y5B0IB8SM0ZFG9G81 | | 2468686 | | AV/ LN EQUITY | Aviva Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000738_CR_FIRB | 213800TSKOLX4EU6L377 | | 02342138 | GB0009697037 | BAB LN Equity | Babcock International Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000739_CR_FIRB | 8SVCSVKSGDWMW2QHOH83 | | 1470151 | | BA/ LN EQUITY | BAE Systems Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000740_CR_FIRB | CT4UIJ3TUKGYYHMENQ17 | | 395826 | GB0000961622 | BBY LN EQUITY | Balfour Beatty plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000741_CR_FIRB | 2138006R85VEOF5YNK29 | | 604574 | | BDEV LN EQUITY | Barratt Developments Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000742_CR_FIRB | 2138001T2QEV5RXMFI32 | | 00053688 | GB00B1FP8915 | BBA LN Equity | BBA AVIATION PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000743_CR_FIRB | | | 1480047 | | BRSN LN Equity | Berendsen Plc [ex-Davis Service Group Plc] | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000744_CR_FIRB | | | | | 0134146D LN Equity | Best Buy Europe Distributions Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000745_CR_FIRB | V1LV067AJN766PCJIG11 | | 3763515 | | BG/ LN Equity | BG Energy Holdings Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000746_CR_FIRB | 549300C116EOWV835768 | | 3196209 | | BLT LN Equity | BHP Billiton Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000747_CR_FIRB | VK07P8T49UYFO085O712 | | 3114356 | | BMW HB Equity | BMW (UK) Capital plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000748_CR_FIRB | 213800V93QFW53NB7Y29 | | 1036959 | | | Bodycote International Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000749_CR_FIRB | 213800TGK6XXFA2TBO31 | | 3558065 | | | Boparan Holdings Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000750_CR_FIRB | 213800M11ELCLQ8VF938 | | 4011660 | | | Bourne Leisure Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000751_CR_FIRB | 549300ZPID4GQRDWI318 | 1104733-9 | HRB113611 | | BP/ LN EQUITY | BP Europa SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000752_CR_FIRB | G1KG0OQD10NOMCMLDZ35 | | 00542515 | | BP/ LN EQUITY | BP INTERNATIONAL LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000753_CR_FIRB | 213800MBRRUVQIONAN53 | | 4578621 | | BXB AT Equity | Brambles Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000754_CR_FIRB | 549300136VSBKI0Q8750 | | 5262170 | | | Brenntag UK Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000755_CR_FIRB | 375X9PSJLLOV7F21O626 | | 01777777 | | IAG LN EQUITY | BRITISH AIRWAYS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000756_CR_FIRB | 2138001S874P3WKNCV04 | | 3407696 | | BATS LN EQUITY | British American Tobacco Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000757_CR_FIRB | 5493000IBP32UQZ0KL24 | | RC000057 | | | British Broadcasting Corporation | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000758_CR_FIRB | RV5B68J2GV3QGMRPW209 | | 621920 | | | British Land Company PLC (The) | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000759_CR_FIRB | 2138003TS48MQKF4BZ29 | | 9256967 | | BSY LN EQUITY | British Sky Broadcasting Group Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000760_CR_FIRB | 549300OWFMSO9NYV4H90 | | 01800000 | | BT/A LN EQUITY | BRITISH TELECOMMUNI-CATIONS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000761_CR_FIRB | 635400L3NVMYD4BVCI53 | | 5604923 | | BVIC LN Equity | Britvic PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000762_CR_FIRB | | | 358948 | GB00B0744B38 | BNZL LN EQUITY | BUNZL PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000763_CR_FIRB | ZIMCVQHUFZ8GVHENP290 | | 2779134 | | | Bupa Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000764_CR_FIRB | 213800J3MPR8KO94D535 | | 3458224 | | BRBY LN Equity | Burberry Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000765_CR_FIRB | 213800UL7Z7B6GLBZ213 | | 3314066 | | | C&J Clark Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000766_CR_FIRB | CMIGEWPLHL4M7ZV0IZ88 | | 2081330 | | CPI LN EQUITY | Capita Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000767_CR_FIRB | 6SNZTEXLR1M5211YYB89 | | | | CLLN LN EQUITY | Carillion Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000768_CR_FIRB | 4DR1VPDQMHD3N3QW8W95 | | 4039524 | | CCL LN EQUITY | Carnival Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000769_CR_FIRB | 2138001E12GWLLDQQF16 | | 7105905 | | CPW LN Equity | DIXONS CARPHONE PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000770_CR_FIRB | E26EDV109X6EEPBKVH76 | | 3033654 | GB00B033F229 | CNA LN EQUITY | CENTRICA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000771_CR_FIRB | 549300IF6EUDVXYQI061 | | 5900853 | | | CEVA Group plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000772_CR_FIRB | 213800U9A54VQJ5P2J41 | | 86662 | | CHG LN Equity | Chemring Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000773_CR_FIRB | 213800J2J3TOOI176M73 | | 5212407 | | CINE LN Equity | CINEWORLD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000774_CR_FIRB | 213800A41R9NL49E5632 | | 00030470 | GB00B07KD360 | COB LN Equity | COBHAM PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000775_CR_FIRB | 2138008M6MH9OZ6U2T68 | | 4083914 | | CPG LN EQUITY | Compass Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000776_CR_FIRB | 6354003CVDDPNXREIR29 | | FC031117 | | | CPUK Finance Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000777_CR_FIRB | 4OFD47D73QFJ1T1MOF29 | | 184594 | | DMGT LN Equity | Daily Mail and General Trust Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000778_CR_FIRB | 213800NPR9YDSBO86U08 | | 03162897 | GB0002502812 | | DAIRY CREST GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000779_CR_FIRB | 5493007MMUEIF4NJG110 | | 5448421 | | DEB LN EQUITY | Debenhams Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000780_CR_FIRB | 213800J4UVB5OWG8VX82 | | 3369634 | | DPH LN Equity | Dechra Pharmaceuticals PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000781_CR_FIRB | 213800BXKQ9KZNUR1M61 | | 1819699 | | | Derwent London PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000782_CR_FIRB | 213800ZVIELEA55JMJ32 | | 23307 | | DGE FP Equity | Diageo plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000783_CR_FIRB | 2138005HMFMTYXNEEX13 | | SC000750 | | | DIAGEO SCOTLAND LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000784_CR_FIRB | 5299004HGJWHJ71M5T77 | | 5671205 | | | DNL UK LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000785_CR_FIRB | 2138001GRMZ39JRSE316 | | 01363137 | GB0002748050 | DNO LN Equity | DOMINO PRINTING SCIENCES PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000786_CR_FIRB | 39RSBE4RCI4M15BLWH36 | | 1377658 | | SMDS LN EQUITY | DS Smith Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000787_CR_FIRB | 2138001LSWETH5TDQG53 | | 2366777 | | | DWR Cymru Cyfyngedig | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000788_CR_FIRB | 213800U5R8Q5KGM2KU56 | | 2366906 | | | Eastern Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000789_CR_FIRB | 549300XUUK1H52EDCK10 | | | | | EDC Finance Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000790_CR_FIRB | 549300ZM2QCFG22BOJ03 | | 2366949 | | | Electricity North West Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000791_CR_FIRB | 549300KVXDURRKVW7R37 | | 647788 | | ECM LN EQUITY | Electrocomponents Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000792_CR_FIRB | 2138008LJU6WFQWOXJ73 | | 7140891 | | ENQ LN Equity | EnQuest plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000793_CR_FIRB | 7N0UJMJLXD0MDT5D5086 | | 7023598 | | | Ensco plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000794_CR_FIRB | 549300V1O67HJV48FS61 | | 6845434 | | | ENW Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000795_CR_FIRB | 5493007MOZNA03BVNE96 | | 5444653 | | ESNT LN Equity | ESSENTRA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000796_CR_FIRB | 21380023G8LF55V46281 | | 02954623 | | | EUROPEAN METAL RECYCLING LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000797_CR_FIRB | 213800SVCZ6YZ8YJI569 | | 2462001 | | 4379945Z LN Equity | Eurostar International Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000798_CR_FIRB | 5493002X7O83FCJVYO69 | | 7329930 | | | Eversholt Funding Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000799_CR_FIRB | JPO68XMABX4DR21BNE65 | | 8263590 | | 0274811Z LN Equity | Everything Everywhere Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000800_CR_FIRB | 54930080DFVZ551GGT17 | | | | EVR LN EQUITY | Evraz Group S.A. | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000801_CR_FIRB | 635400RXXHHYT1JTSZ26 | | 653331 | | | EXPERIAN PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000802_CR_FIRB | 213800JLG5TPE3RBYG56 | | 4094619 | | | FIRST CHOICE HOLIDAYS FINANCE LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000803_CR_FIRB | 549300DEJZCPWA4HKM93 | | SC157176 | | FGP LN EQUITY | First Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000804_CR_FIRB | 549300JXWH1UV5J0XV81 | | 6344120 | | FRES LN Equity | Fresnillo plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000805_CR_FIRB | 213800WTATMITUGXJQ69 | | FC031364 | | | Friends Life Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000806_CR_FIRB | 549300L3KWKK8X35QR12 | | 4992207 | | GFS LN EQUITY | G4S Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000807_CR_FIRB | 213800OOHUV3HHP46A02 | | 00836539 | GB00B3Y2J508 | GFRD LN Equity | GALLIFORD TRY PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000808_CR_FIRB | 213800E8KX2VV9YDY362 | | 1991018 | | | Gatwick Airport Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000809_CR_FIRB | 549300IK25CZHKVLAL89 | | 03768267 | | 1844538Z LN EQUITY | Gazprom Marketing and Trading Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000810_CR_FIRB | 5493007Q8VD7Q3ZYZS59 | | 2258699 | | GS7 GY Equity | GlaxoSmithKline Capital PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000811_CR_FIRB | | | 3888792 | GB0009252882 | GSK LN EQUITY | GlaxoSmithKline plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000812_CR_FIRB | 213800N9W2D8A4GJGR36 | | 04542769 | | 2006623Z LN EQUITY | GLENCORE ENERGY UK LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000813_CR_FIRB | 213800QIJMYMW6TSBG41 | | 5333192 | | GNK LN Equity | Greene King Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000814_CR_FIRB | 213800R9N5F2WRMGTR50 | | 24511 | | GNK LN EQUITY | Greene King Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000815_CR_FIRB | 213800U8JEPF65PSKU22 | | 6143540 | | | GUARDIAN DIGITAL COMMUNICATIONS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000816_CR_FIRB | 2138007FRGLUR9KGBT40 | | 00040932 | GB0004052071 | HLMA LN Equity | HALMA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000817_CR_FIRB | 213800G1C9KKVVDN1A60 | | 360632 | GB0004065016 | HMSO LN EQUITY | Hammerson PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000818_CR_FIRB | 529900N6RQR0PX7ZTR62 | | 4626078 | | HEI GY Equity | Hanson Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000819_CR_FIRB | 213800QC8AWD4BO8TH08 | | 2150950 | | HAS LN Equity | Hays PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000820_CR_FIRB | 549300J5R8AWMHPE7O05 | | 1991017 | | | Heathrow Airport Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000821_CR_FIRB | 7TI96JO3DYEIQWZ7Z726 | | 99529 | | | Heathrow Funding Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000822_CR_FIRB | 213800YRHAPNN54BKN78 | | 5863533 | GB00B19NKB76 | HOME LN EQUITY | HOME RETAIL GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000823_CR_FIRB | 213800UTXVFRH9XBL453 | | 7939278 | | | Iceland Acquico Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000824_CR_FIRB | 213800FGWQXPVI86SE26 | | 5879252 | | | Iglo Foods MidCo Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000825_CR_FIRB | | | 3236483 | GB0004544929 | IMT LN EQUITY | Imperial Tobacco Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000826_CR_FIRB | 2138002D68XDR4LZCG32 | | 7084307 | | | Ineos Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000827_CR_FIRB | | | 5134420 | | IHG LN EQUITY | Intercontinental Hotels Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000828_CR_FIRB | 549300OGASR5WRKJ8R68 | | 2234775 | | | INTERMEDIATE CAPITAL GROUP PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000829_CR_FIRB | | | | GB00B19DVX61 | ISYS LN EQUITY | Invensys plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000830_CR_FIRB | ZLECI7ED2QMWFGYCXZ59 | | 4967001 | | ITV LN Equity | ITV plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000831_CR_FIRB | 213800VGZAAJIKJ9Y484 | | 185647 | | SBRY LN EQUITY | J Sainsbury Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000832_CR_FIRB | 529900RRNKUM3INJGF98 | | KvK 34233247 0000 | | JBH LN EQUITY | JAB Holdings B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000833_CR_FIRB | 213800CHWARFAAN7UB85 | | 1709784 | | JDW LN EQUITY | JD Wetherspoon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000834_CR_FIRB | 5493008LNN1X4R79PJ89 | | SC034970 | GB0005790059 | | JOHN MENZIES PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000835_CR_FIRB | 549300PLYY6I10B6S323 | | SC036219 | GB00B5N0P849 | WG/ LN Equity | JOHN WOOD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000836_CR_FIRB | 2138001AVBSD1HSC6Z10 | | 33774 | GB0004764071 | JMAT LN EQUITY | JOHNSON MATTHEY PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000837_CR_FIRB | 213800JFIBCR4LGUA242 | | SC015382 | GB0004769682 | | JOHNSTON PRESS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000838_CR_FIRB | | | 06467400 | | KAZ LN EQUITY | KAZ MINERALS FINANCE PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000839_CR_FIRB | 2138002RKCU2OM4Y7O48 | | 02708030 | GB0004915632 | KIE LN Equity | KIER GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000840_CR_FIRB | 213800KBMEV7I92FY281 | | 1664812 | | KGF LN EQUITY | Kingfisher Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000841_CR_FIRB | 213800QOWHF5R9VLL274 | | 1429533 | | LAD LN Equity | Ladbrokes plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000842_CR_FIRB | 213800JH9QQWHLO99821 | | 1417162 | | LGEN LN Equity | Legal & General Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000843_CR_FIRB | 549300BSGXG3QLIQYT84 | | 8379990 | | | Liberty Global plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000844_CR_FIRB | 213800JDI3GTKPG4XI38 | | 3929195 | | | London Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000845_CR_FIRB | 213800QAUUUP6I445N30 | | 05369106 | GB00B0SWJX34 | LSE LN Equity | LONDON STOCK EXCHANGE GROUP PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000846_CR_FIRB | 213800JP7STUK5WKRE92 | | 1000608 | | MMC LN Equity | MANAGEMENT CONSULTING GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000847_CR_FIRB | 213800IU37OVVT5ZXP41 | | 8338561 | | | Manchester Airport Group Funding PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000848_CR_FIRB | 213800CN1RI3UCIZWB95 | | 214436 | | MKS LN EQUITY | Marks & Spencer Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000849_CR_FIRB | 213800HQB746UJ9UWM15 | | 5135049 | | MARS LN Equity | Marston's Issuer PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000850_CR_FIRB | 213800Q6RP3ZJ2CZR962 | | 31461 | | | Marston's PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000851_CR_FIRB | 213800HX7FMPA2CIEF02 | | 2798634 | | | McBride plc | GB | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000852_CR_FIRB | YMFO3TKB4UAWQTDZJJ31 | | 432989 | | MGGT LN Equity | Meggitt Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000853_CR_FIRB | 213800E7QA1U8BF34219 | | 4778667 | | MAB LN Equity | Mitchells & Butlers Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000854_CR_FIRB | 213800LOZA69QFDC9N34 | | 6209386 | GB00B1CRLC47 | MNDI LN EQUITY | Mondi Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0000855_CR_FIRB | 4PQUHN3JPFGFNF3BB653 | | 2068222 | | | Morgan Stanley & Co. International plc | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000856_CR_FIRB | 213800A8IQEMY8PA5X34 | | 2590560 | | NEX LN Equity | National Express Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000857_CR_FIRB | 8R95QZMKZLJX5Q2XR704 | | 4031152 | | NGG LN EQUITY | National Grid Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000858_CR_FIRB | 213800H88F5EE4B1D697 | | 5090412 | | | Network Rail Infrastructure Finance PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000859_CR_FIRB | 213800UGAULQ1FVD4B35 | | 1618428 | | | NEW LOOK RETAILERS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000860_CR_FIRB | 213800WQD8ECPZP9PH98 | | 4412362 | | NXT LN EQUITY | Next Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000861_CR_FIRB | 549300JIM3ERGZFGGL27 | | 6428375 | | | North West Electricity Networks Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000862_CR_FIRB | 635400GPHRFKZQIBUK45 | | NI026892 | | | Northern Ireland Electricity Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000863_CR_FIRB | 213800B3ZUTDOZYVJB41 | | 53171 | | NTG LN EQUITY | Northgate Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000864_CR_FIRB | 213800PWPM9HZIEEO670 | | 2366703 | | | Northumbrian Water Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000865_CR_FIRB | 213800WWVCAPAMOZ1M98 | | 5584873 | | | NSG UK Enterprises Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000866_CR_FIRB | | | | | 2158036Z LN EQUITY | Omnicom Financial Services Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000867_CR_FIRB | 213800G8P2ULTOP62Q95 | | 5915896 | | | Osprey Acquisitions Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000868_CR_FIRB | 213800J364EZD6UCE231 | | 00775598 | GB0006650450 | OXIG LN Equity | OXFORD INSTRUMENTS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000869_CR_FIRB | 213800NL5NLBY6YIBI88 | | 2019023 | | 6752 JT Equity | Panasonic Finance (Europe) plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000870_CR_FIRB | 2138004JBXWWJKIURC57 | | 53723 | | PSON LN EQUITY | Pearson Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000871_CR_FIRB | | | 2304195 | | PDG LN EQUITY | Pendragon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000872_CR_FIRB | 213800V1CCTS41GWH423 | | 02366640 | GB00B18V8630 | | PENNON GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000873_CR_FIRB | | | 1818486 | | PSN LN EQUITY | Persimmon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000874_CR_FIRB | 549300OPFWKTD6BUFP71 | | 4267536 | | PPL UN Equity | PPL UK DISTRIBUTION HOLDINGS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000875_CR_FIRB | 213800U93SZC44VXN635 | | 00668987 | GB00B1Z4ST84 | PFG LN Equity | PROVIDENT FINANCIAL PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000876_CR_FIRB | XB3CXKKKED7OMV80FY35 | | 00019457 | GB00B19Z1432 | PZC LN Equity | PZ CUSSONS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000877_CR_FIRB | 213800791EF5XP7WW494 | | 2641728 | | QBE AT Equity | QBE European Operations PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000878_CR_FIRB | 213800NRSZ1N2Y6LEX44 | | 5777981 | | | R&R Ice Cream plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000879_CR_FIRB | 5493003JFSMOJG48V108 | | 6270876 | | RB/ LN Equity | Reckitt Benckiser Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000880_CR_FIRB | 549300WSX3VBUFFJOO66 | | 2746616 | | | Relx Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000881_CR_FIRB | 549300VN4WV7Z6T14K68 | | 5393279 | | RTO LN EQUITY | Rentokil Initial Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000882_CR_FIRB | 549300JJKH86IWQ78005 | | 191285 | | REX LN EQUITY | Rexam Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000883_CR_FIRB | 2138009113L7IDGEM175 | | 358901 | | RIO LN Equity | Rio Tinto Finance plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000884_CR_FIRB | X57JK1U580XATGR67572 | | 1003142 | | RR/ LN EQUITY | Rolls-Royce Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000885_CR_FIRB | 213800ANK59AYB612F23 | | 93792 | | RSA LN Equity | Royal & Sun Alliance Insurance PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000886_CR_FIRB | 213800JQB9FWF5SD6F42 | | 4138203 | | | ROYAL MAIL GROUP LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000887_CR_FIRB | | | 2578443 | | RPC LN EQUITY | RPC Group | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000888_CR_FIRB | 549300HOGQ7E0TY86138 | | 2339826 | | RSA LN Equity | RSA Insurance Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000889_CR_FIRB | Y4DQT2X5DDRE70QFR206 | | 3528416 | | SAB LN EQUITY | SABMiller Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000890_CR_FIRB | 549300Y7M5CC1U5DBX07 | | SC264065 | | | Scotland Gas Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000891_CR_FIRB | 549300KI75VYLLMSK856 | | SC117119 | | SSE LN EQUITY | SSE Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000892_CR_FIRB | 213800X1T29YFAYMPC26 | | SC144517 | | AGN NA Equity | Scottish Equitable PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000893_CR_FIRB | 21380085VKJ5NICZBA52 | | SC193794 | | IBE SQ Equity | Scottish Power Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000894_CR_FIRB | 549300WPVG0TZSPBYR76 | | SC199549 | | LLOY LN Equity | Scottish Widows PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000895_CR_FIRB | 213800XC35KGM9NFC641 | | 167591 | | | SEGRO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000896_CR_FIRB | 549300PT2CIHYN5GWJ21 | | 02048608 | GB0007973794 | | SERCO GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000897_CR_FIRB | 213800RPBXRETY4A4C59 | | 2366619 | | SVT LN EQUITY | Severn Trent Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000898_CR_FIRB | 213800CNEIDZBL17KU22 | | SC077438 | | SKS LN EQUITY | Shanks Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000899_CR_FIRB | 213800VDC1BKJEZ8PV53 | | 00998314 | GB0008025412 | SHI LN Equity | SIG PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000900_CR_FIRB | 213800ZTMDN8S67S1H61 | | 00324357 | GB0009223206 | SN/ LN Equity | SMITH & NEPHEW PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000901_CR_FIRB | 213800MJL6IPZS3ASA11 | | 137013 | | SMIN LN EQUITY | Smiths Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000902_CR_FIRB | AJOW550HA7E8YNKF5D89 | | 4120046 | | 6758 JT Equity | Sony Global Treasury Services PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000903_CR_FIRB | 213800H7NWVLCWAVKA15 | | 3043097 | | | South Eastern Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000904_CR_FIRB | 213800YQRUOQE9HPX193 | | 4295398 | | | South Staffordshire PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000905_CR_FIRB | 213800FR2VAOKRYRHX45 | | 2366665 | | | South West Water Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000906_CR_FIRB | 549300SR1GYYNBZQGX56 | | 4094290 | | SSE LN Equity | Southern Electric Power Distribution PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000907_CR_FIRB | 549300SPX8573VZ2SK79 | | 5167021 | | | Southern Gas Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000908_CR_FIRB | 213800NCZLJFDE8Y8D88 | | 7581353 | | | Southern Water (Greensands) Financing plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000909_CR_FIRB | 213800Z4CO2CZO3M3T10 | | 02025003 | GB0003308607 | SXS LN Equity | SPECTRIS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000910_CR_FIRB | 4L663LRNTBQ008OK2N07 | | SC100764 | | SGC LN Equity | Stagecoach Group plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000911_CR_FIRB | 0TMBS544NMO7GLCE7H90 | | SC286832 | | SL/ LN Equity | Standard Life PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000912_CR_FIRB | 549300GUNF6FFGH4LN53 | | 9743802 | | 532183Z LN Equity | Stemcor Holdings Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000913_CR_FIRB | 213800QHYTM5QRFSEM66 | | 3355631 | | SYR LN EQUITY | Synergy Health Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000914_CR_FIRB | 213800WF53FVDRRHRF44 | | 7105891 | | TALK LN Equity | TalkTalk Telecom Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000915_CR_FIRB | 213800TR86P337IE8605 | | 2280000 | | 0469505D LN Equity | Tata Steel UK Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000916_CR_FIRB | 2138008K14474WPKZ244 | | 76535 | | TATE LN EQUITY | Tate & Lyle Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000917_CR_FIRB | 21380089BTRXTD8S3R66 | | 296805 | | TW/ LN EQUITY | Taylor Wimpey Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000918_CR_FIRB | 2138002P5RNKC5W2JZ46 | | 445790 | GB0008847096 | TSCO LN EQUITY | TESCO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000919_CR_FIRB | 213800JKM5UQHFJOTZ25 | | 2366661 | | | Thames Water Utilities Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000920_CR_FIRB | 2138009TF1SYOMQLBJ60 | | 02100855 | GB0003753778 | | THE GO-AHEAD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000921_CR_FIRB | 213800VZ4671W3DVB860 | | 6575598 | | TCG LN Equity | Thomas Cook Group Treasury limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000922_CR_FIRB | 2138003BOFNAAO14YV58 | | 2553288 | | 8766 JT Equity | Tokio Millennium Re (UK) Limited | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000923_CR_FIRB | 2138001I27OUBAF22K83 | | 824821 | | TPK LN Equity | Travis Perkins Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000924_CR_FIRB | 213800B6YQZAE8LHAW84 | | 6072876 | GB00B1Z7RQ77 | TT/ LN EQUITY | TUI TRAVEL Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000925_CR_FIRB | 2138003EYHWO75RKS857 | | 3919249 | GB0001500809 | TLW LN EQUITY | TULLOW OIL PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000926_CR_FIRB | 549300MKFYEKVRWML317 | | 41424 | | ULVR LN Equity | Unilever PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000927_CR_FIRB | 213800Y1TEVS8REY1M35 | | 5957557 | | | United Biscuits Holdco Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000928_CR_FIRB | 2138008EZCXK4ANQHF89 | | 3207231 | | | United Business Media holdings Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000929_CR_FIRB | 213800KYT12UFB2VE455 | | 2366616 | | UU/ LN Equity | United Utilities PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000930_CR_FIRB | XCJQ23OWIJNLHN7RQC93 | | 1022786 | | 271652Z LN Equity | Urenco Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000931_CR_FIRB | 213800F3BD6N3G6XHU16 | | 251977 | | CKSN LN Equity | VESUVIUS HOLDINGS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000932_CR_FIRB | 213800TB53ELEUKM7Q61 | | 1833679 | | VOD LN EQUITY | Vodafone Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000933_CR_FIRB | 549300UPYDURLSSFVL38 | | 9223384 | | | Western Power Distribution Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000934_CR_FIRB | 2138006LIAYQKUCYBB20 | | 29423 | | WTB LN Equity | Whitbread Group PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000935_CR_FIRB | | | 4212563 | | WMH LN EQUITY | William Hill Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000936_CR_FIRB | 213800Z5WTW8QKOHWQ82 | | 04178808 | GB0030329360 | | WINCANTON PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000937_CR_FIRB | 213800IN6LSRGTZSOS29 | | 358949 | | MRW LN Equity | Wm Morrison Supermarkets Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000938_CR_FIRB | 549300HTNGX0DU8W1F65 | | 5537577 | | WPP LN Equity | WPP 2008 Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000939_CR_FIRB | 635400LNUHA2LDXXV850 | | | | GCC ID Equity | C&C Group PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000940_CR_FIRB | 8NUHUXWN9LG4XBGJ7O17 | | 241565 | | CAT SE Equity | Caterpillar International Finance Limited | IE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000941_CR_FIRB | 635400CHH1XZLVQH675 | | | | | Coillte Teoranta | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000942_CR_FIRB | 549300MIDJNNTH068E74 | | | IE0001827041 | CRH ID EQUITY | CRH Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000943_CR_FIRB | 213800UPS1QEE4TD3T45 | | | | DCC LN Equity | DCC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000944_CR_FIRB | 635400HRFGVKXFHZ8O77 | | 9401 | | | Dublin Airport Authority PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000945_CR_FIRB | 635400UFHDIQCDZ6JK11 | | | IE0003094731 | 1014Z ID EQUITY | Electricity Supply Board Ltd [ESB] | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000946_CR_FIRB | 635400VCPRSU89DLMZ57 | | 480184 | XS0856023493 | | ESB Finance Limited | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000947_CR_FIRB | 635400RKRK5EGXSPC782 | | | | EXPN LN EQUITY | Experian Finance Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000948_CR_FIRB | 635400YN51CDCGBYFZ31 | | | | | Fyffes plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000949_CR_FIRB | 5493008VFFOIPWCZJK45 | | | IE0000669501 | GLB ID EQUITY | Glanbia Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000950_CR_FIRB | 635400BE9SBAG61DJ963 | | | | GFTU LN Equity | Grafton Group PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000951_CR_FIRB | 6354007LIXWZ5WPPT308 | | 519799 | | GRF SQ Equity | Grifols World Wide Operations Ltd. | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000952_CR_FIRB | 9XTI53MZJ013RO12SX05 | | 2936 | IE00B59HWB19 | | INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000953_CR_FIRB | | | | IE0004906560 | KYG ID EQUITY | Kerry Group Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000954_CR_FIRB | 635400HM7V74SUB9OG75 | | | | | Kingspan Group plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000955_CR_FIRB | 635400JJOWHIYAJER733 | | | | | MUSGRAVE GROUP PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000956_CR_FIRB | 635400EG4YIJLJMZJ782 | | | IE0002588105 | PWL ID Equity | PADDY POWER PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000957_CR_FIRB | 635400WKFIPCHCKVW376 | | 104547 | | RYA ID Equity | Ryanair Holdings PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000958_CR_FIRB | 396PBGKP6TE3O062MS44 | | | | STX UW Equity | Seagate Technology plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000959_CR_FIRB | 635400CPLP8H5ITDVT56 | | | IE00B1RR8406 | SKG ID EQUITY | SMURFIT KAPPA GROUP PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000960_CR_FIRB | 549300INUT2G0ST5K268 | | 327184 | | TEX UN Equity | Terex International Financial Services Co. | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000961_CR_FIRB | 635400K7UEIKHMNKLJ02 | | | | | Total Produce plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000962_CR_FIRB | | | 482042 | | | XL Group PLC | IE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000963_CR_FIRB | VZVOSGGS8JITR4J7J704 | | | | | Amtek Auto Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000964_CR_FIRB | 8GRDBX1TJ0PU5NCSHT72 | | MH008931 | | BPCL IS Equity | Bharat Petroleum Corporation Limited | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000965_CR_FIRB | | | | | BHARTI IN Equity | Bharti Airtel Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000966_CR_FIRB | | | | | IOCL IN Equity | INDIAN OIL CORPN LIMITED | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000967_CR_FIRB | FMVY1IZCSYXSAFRDIT05 | | | | LT IN Equity | Larsen & Toubro Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000968_CR_FIRB | | | | | RCOM IN Equity | Reliance Communications Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000969_CR_FIRB | 5493003UOETFYRONLG31 | | | | RIL IN EQUITY | Reliance Industries Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000970_CR_FIRB | 1GZWF073IJTD6XPRUU65 | | | | | Wipro GE Healthcare Private Limited | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000971_CR_FIRB | 213800Z3CFZOLXPJWN61 | | | | | Landsvirkjun | IS | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000972_CR_FIRB | 81560076E3944316DB24 | 3812211 | 493995 | | A2A IM EQUITY | A2A S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000973_CR_FIRB | 8156000962B2EB41FE28 | 5988397 | 1497770 | | 4525791Z IM EQUITY | ACCIAIERIA ARVEDI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000974_CR_FIRB | 8156004FCECE0879E118 | 15161747 | 191346 | | 7570364Z IM EQUITY | ACCIAIERIE VALBRUNA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000975_CR_FIRB | 549300Q3448N041CTH56 | 11341891 | 882486 | XS0495012428 | ACE IM Equity | Acea SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000976_CR_FIRB | 8156008183686996C911 | 25090618 | 3567090232 | | | ACQUE VERONESI S.C.A R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000977_CR_FIRB | 8156007259ABDEA3F444 | 15214381 | 971268 | | | Aeroporti di Roma S.p.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000978_CR_FIRB | 549300H2RFDYI3YP5R63 | 13960200 | 263011 | | 337973Z NA EQUITY | AGUSTAWESTLAND S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000979_CR_FIRB | 529900EKXEGSRCGAAC89 | 14856155 | 2791070044 | | 4519735Z | ALSTOM FERROVIARIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000980_CR_FIRB | ZYXJDNVM2JI3VBM8G556 | | | | AMP IM EQUITY | Amplifon SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000981_CR_FIRB | 815600B611746717CC98 | | | | 50098Z IM Equity | Ansaldo Energia SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000982_CR_FIRB | 549300FZRH46R7DWAX12 | 1248024 | 557390 | | 4472623Z IM EQUITY | ANSALDOBREDA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000983_CR_FIRB | 815600049A1F9AFE6666 | 4140157 | 1192794 | | MN IM EQUITY | ARNOLDO MONDADORI EDITORE SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000984_CR_FIRB | 8156000BEB8FC062F442 | 1020333 | 120591 | | 2168Z IM EQUITY | ARTSANA - SOCIETA' PER AZIONI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000985_CR_FIRB | 549300X5UKJVE386ZB61 | 6914312 | 6204 | XS1014759648 | ASG GY Equity | Assicurazioni Generali SpA | IT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000986_CR_FIRB | 81560001F41A81948348 | | | | AST IM EQUITY | Astaldi SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000987_CR_FIRB | 8156008DEC771409C487 | 18631331 | 1023691 | | AU9 GF Equity | Atlantia S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000988_CR_FIRB | 5299003D9N2698I3C257 | 1367700 | 188902 | | AGL IM EQUITY | AUTOGRILL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000989_CR_FIRB | 815600149448CEB9B230 | 19402720 | 1037417 | | 3653719Z IM EQUITY | AUTOSTRADE PER L' ITALIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000990_CR_FIRB | | 26926563 | 1057205 | | 3889748Z IM EQUITY | AVIO S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000991_CR_FIRB | 529900RRESEDV68K0S54 | 28770346 | 235460 | | BLLA IM EQUITY | BARILLA INIZIATIVE S.R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000992_CR_FIRB | 8156008449B96AF1FE15 | | | | | Benetton srl | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000993_CR_FIRB | 8156004C04255952AB77 | 1076562 | 821225 | | BNS IM EQUITY | BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA | IT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000994_CR_FIRB | 5299003DX5YLKSVJ6K59 | 2930031 | 134288 | | BZU IM Equity | Buzzi Unicem SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000995_CR_FIRB | 8156006BEAA911EC0A47 | 1019726 | 587878 | | | CANDY SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000996_CR_FIRB | 8156008B101B97A43B02 | 1053555 | 160498 | | CEM IM EQUITY | CEMENTIR HOLDING S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000997_CR_FIRB | 815600F3213951394367 | 40014779 | 2001719 | | | Cerved Group S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000998_CR_FIRB | | 4544552 | 8114020152 | | | CLASS EDITORI SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000999_CR_FIRB | 8156009034C1A5108284 | 15716081 | 61357 | | | Compagnia Valdostana delle Acque Spa (CVA Spa) | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001000_CR_FIRB | 815600DBF6DC4BC94832 | 1061039 | 260769 | | 0310548D IM EQUITY | CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001001_CR_FIRB | | 8327877 | 819280157 | | | COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001002_CR_FIRB | 815600A5C1DD6C3A8455 | 1093853 | 154950364 | | | CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001003_CR_FIRB | 81560039BF5C1D8E5A15 | 2836130 | 60793 | | 3898658Z IM EQUITY | DALMARE SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001004_CR_FIRB | 5493005TWX96RDJ9I655 | | | | | De Agostini Invest SA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001005_CR_FIRB | 529900WS2E20BA5J4L49 | 16183303 | 1698754 | | EDNR IM EQUITY | EDISON S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001006_CR_FIRB | WOCMU6HCI0OJWNPRZS33 | | | | ENEL IM EQUITY | Enel SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001007_CR_FIRB | BUCRF72VH5RBN7X3VL35 | | | IT0003132476 | ENI IM EQUITY | ENI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001008_CR_FIRB | 81560081EE079FBED395 | 19377159 | 3544950961 | | | ENOVA S.R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001009_CR_FIRB | 8156004604684CA44A90 | | | | | ERG S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001011_CR_FIRB | 8156004CE82074779D19 | 13870596 | 1664630223 | | | FEDRIGONI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001012_CR_FIRB | 549300J4SXC5ALCJM731 | | | | 1448Z IM Equity | Ferrovie dello Stato SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001013_CR_FIRB | 5493004C1SL445NFDR90 | | | | F IM EQUITY | Fiat SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001014_CR_FIRB | 8156001B8AD051794959 | | | | | FINAVAL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001015_CR_FIRB | 529900X4EEX1U9LN3U39 | 1053767 | 7031 | | FNC IM EQUITY | FINMECCANICA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001016_CR_FIRB | 815600C3CCA800EF5D96 | 1134215 | | | | FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001017_CR_FIRB | 815600E12249DD563C29 | 26650695 | 1143814 | | | Gamenet S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001018_CR_FIRB | 81560098DBDD66154985 | | | | | GRANDI NAVI VELOCI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001019_CR_FIRB | 8156001250E819E30127 | | | | GCN IM EQUITY | Gruppo Coin SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001020_CR_FIRB | 8156001294017C870346 | 11027526 | 10022100159 | | | GRUPPO FINELCO SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001021_CR_FIRB | 8156005113BD16699393 | 24907200 | RM1117269 | | LTO IX Equity | GTECH S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001022_CR_FIRB | | 15541251 | 1638878 | | 4004268Z IM EQUITY | H3G S.P.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001023_CR_FIRB | 8156009414FD99443B48 | 3201267 | 363550 | | HER IM EQUITY | HERA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001024_CR_FIRB | 815600D86992FDA7B908 | 1035363 | 149288 | | IMA IM EQUITY | I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001025_CR_FIRB | 815600A7D7C7A85F8B51 | 2733792 | 1168660262 | | | I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001026_CR_FIRB | 81560033824BE53C7D28 | 3585262 | 1303501215 | | | IMAP EXPORT S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001027_CR_FIRB | 549300KTGKED5E25JR59 | | | | IND IM EQUITY | Indesit Co SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001028_CR_FIRB | 213800M4YYCP6E8YUX94 | 2714789 | 2589327 | | | IPLOM S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001029_CR_FIRB | 8156001EBD33FD474E60 | 10431674 | 281364 | | IRE IM EQUITY | IREN S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001030_CR_FIRB | 8156009D23D0FDC70C93 | 1007005 | 50 | | ITM IM Equity | Italcementi S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001031_CR_FIRB | 815600236A6B5AE5B406 | 26754254 | 167186 | | | Linea Group Holding S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001032_CR_FIRB | 549300I1NMOBS4B1LT88 | | | IT0001479374 | LUX IM EQUITY | LUXOTTICA GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001033_CR_FIRB | | 7003703 | 481230266 | | | MANGIAROTTI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001034_CR_FIRB | 815600292DA01BE68971 | 3755075 | 152396 | | 3184788Z IM EQUITY | MARCEGAGLIA - S.P.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001035_CR_FIRB | 815600C8D55034EB5379 | 3779273 | 64334 | | | Marcolin SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001036_CR_FIRB | 213800DIFN7NR7B97A50 | 552637 | 1264109 | | MS IM EQUITY | Mediaset S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001038_CR_FIRB | 815600325D15DD92A023 | 4376875 | 4846130633 | | | MOBY S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001039_CR_FIRB | | 1653085 | 110858 | | 3893422Z IM EQUITY | MONIER S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001040_CR_FIRB | 8156003A100E8AB89697 | 6794759 | 1865640369 | | | PANARIAGROUP INDUSTRIE CERAMICHE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001041_CR_FIRB | 8156001B96890989C002 | 23641842 | 5411110827 | | | PB TANKERS S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001042_CR_FIRB | 5493006293RJBDQWJL92 | 5944540 | 169833 | | PMS IM EQUITY | PERMASTEELISA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001043_CR_FIRB | 8156000256C2431C2E92 | 4495509 | 134077 | | PIA IM Equity | Piaggio & C. S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001044_CR_FIRB | 815600A0C9AFC1F2A709 | | | | PC IM Equity | Pirelli & Co SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001045_CR_FIRB | 815600EDDBB07C9BDB90 | 15591777 | 2246400218 | | | PODINI HOLDING S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001046_CR_FIRB | 815600354DEDBD0BA991 | 3465665 | 842633 | | POST IM EQUITY | POSTE ITALIANE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001047_CR_FIRB | 8156000FE0A2DC5B7852 | 16232311 | 1343952 | | PRP GR EQUITY | PRADA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001048_CR_FIRB | 213800VHJ22UE2BRRZ48 | 3830970 | 706270410 | | | PROFILGLASS S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001049_CR_FIRB | | 23687310 | 1777895 | | PRY IM EQUITY | PRYSMIAN S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001050_CR_FIRB | 815600B9FC8D18A5D034 | 1058024 | 291350635 | | | RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001051_CR_FIRB | 81560086FA79BEDD6B94 | 13270817 | | | | RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001052_CR_FIRB | | 5012487 | 8850400154 | | | SACAL - SOCIETA' ALLUMINIO CARISIO - S.P | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001053_CR_FIRB | 815600AF08EE2EC2DE92 | 1035262 | 8924 | | 226907Z IM EQUITY | SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001054_CR_FIRB | 815600FC906D230A1420 | 16077541 | 86111 | | SFL IM Equity | Safilo SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001055_CR_FIRB | 549300PHV8MBDHWB8X12 | 1086637 | 788744 | | SPM IM EQUITY | SAIPEM S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001056_CR_FIRB | 549300UKR289DF4UXQ47 | 1013056 | 525502 | | SAL | SALINI IMPREGILO S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001057_CR_FIRB | | 6524595 | 3957900487 | | | SAMMONTANA - S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001058_CR_FIRB | 8156006755200B82EB33 | 1246827 | 836320150 | | | SAN CARLO GRUPPO ALIMENTARE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001059_CR_FIRB | 5299005KJSU2AQUJUH84 | 1066932 | 49540 | | SRS IM EQUITY | SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001060_CR_FIRB | 815600D2FC31AF713B07 | 1012950 | 166476 | | | SNAI SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001061_CR_FIRB | 8156002278562044AF79 | 16067629 | 1633443 | | SRG IM Equity | SNAM SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001062_CR_FIRB | EOJCGSUI4NX234BL7V57 | 14234253 | 1594238 | | 2091Z IM EQUITY | SORGENIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001063_CR_FIRB | 815600141CFE5F4C4325 | 19113128 | 1016401 | | 4473035Z IM EQUITY | STRADA DEI PARCHI SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001064_CR_FIRB | 815600C3438977CBBE37 | 1038951 | 68670397 | | | TAMPIERI FINANCIAL GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001065_CR_FIRB | 81560029415DF1381583 | 1030384 | 195810262 | | | TECNICA GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001066_CR_FIRB | 815600AC5599D16D9A40 | 3335773 | 574643 | | MT IM EQUITY | TECNIMONT S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001067_CR_FIRB | 549300W384M3RI3VXU42 | | | IT0003497168 | TIT IM EQUITY | TELECOM ITALIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001068_CR_FIRB | 815600CD7323A82E5092 | 28935694 | 1763778 | | 2847328Z IM EQUITY | TENOVA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001069_CR_FIRB | | 1037712 | 182850362 | | | TERMOSANITARI CORRADINI - S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001070_CR_FIRB | 8156009E94ED54DE7C31 | | | | TRN IM Equity | Terna Rete Elettrica Nazionale SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001071_CR_FIRB | 549300IN56S27SDGEI85 | 18659000 | 1019536 | | 80698Z IM EQUITY | TIRRENO POWER S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001072_CR_FIRB | 8156003E86EBA167A868 | | | | 0946688D IM EQUITY | TotalErg SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001073_CR_FIRB | 815600FE9E92D9D6C309 | 3554534 | 201271 | | TFI IM EQUITY | TREVI - FINANZIARIA INDUSTRIALE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001074_CR_FIRB | | | | | 4212473Z IM EQUITY | UNIECO SOCIETA' COOPERATIVA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001075_CR_FIRB | 815600B8027C92F0DA07 | 4257672 | 1189360066 | | | VIBAC S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001076_CR_FIRB | 549300YSFQKM1C0X4E45 | 11321265 | 884361 | | WIND IM EQUITY | WIND TELECOMUNICAZIONI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001077_CR_FIRB | 549300DHPOF90OYYD780 | | | | 5108 JT Equity | Bridgestone Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001078_CR_FIRB | 549300IZYK3206QECG76 | | | | CAT SE Equity | Caterpillar Finance Corporation | JP | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001079_CR_FIRB | 549300MIFE1VEW02GY83 | | | JP3298600002 | | COSMO OIL COMPANY LTD | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001080_CR_FIRB | 549300T6IPOCDWLKC615 | | | | 6501 JT Equity | Hitachi, Ltd. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001081_CR_FIRB | J48DJYXDTLHM30UMYI18 | | | | 8001 JT Equity | Itochu Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001082_CR_FIRB | 5493004LQ0B4T7QPQV17 | | | | 6301 JT Equity | Komatsu Ltd. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001083_CR_FIRB | 4P4N3ORD02UGQT1T1W12 | | 0100-01-008776 | | 8002 JT Equity | Marubeni Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001084_CR_FIRB | KVIPTY4PULAPGC1VVD26 | | | | 8058 JP EQUITY | Mitsubishi Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001085_CR_FIRB | 5493008VBQD43X8QCS14 | | | | | Mitsui Life Insurance Company Limited | JP | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001086_CR_FIRB | 5493000QYMPFRTEY4K28 | | | | 6701 JT Equity | NEC Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001087_CR_FIRB | | | | | 7201 JP EQUITY | Nissan Motor Co Ltd | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001088_CR_FIRB | 5493003BZYYYCDIO0R13 | | | | 9984 JT Equity | SOFTBANK CORP. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001089_CR_FIRB | 5493004SE33MRLPB1W98 | | | | 2768 JP EQUITY | Sojitz Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001090_CR_FIRB | | | | | 6758 JP EQUITY | Sony Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001091_CR_FIRB | V82KK8NH1P0JS71FJC05 | | | | 8053 JP EQUITY | Sumitomo Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001092_CR_FIRB | 54930074QUY8RD0UZM08 | | | | | Suntory Holdings Limited | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001093_CR_FIRB | 549300ZLMVP4X0OGR454 | | | | 4502 JT Equity | Takeda Pharmaceutical Company Limited | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001094_CR_FIRB | 549300LBHTST91VKHO68 | | | | 6502 JT Equity | Toshiba Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001095_CR_FIRB | 5493006W3QUS5LMH6R84 | | | | TOM GY Equity | Toyota Motor Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001096_CR_FIRB | | | | | 004020 KS Equity | Hyundai Steel Co | KR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001097_CR_FIRB | | | | | 000270 KS Equity | Kia Motors Corp | KR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001098_CR_FIRB | 549300MGHLPT1EFHGF84 | | | | 2007 HK Equity | Country Garden Holdings Company Limited | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001099_CR_FIRB | 549300IHVJRWVT07S523 | | | | 3333 HK Equity | Evergrande Real Estate Group Limited | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001100_CR_FIRB | 5493003DTPH8AMMK4P51 | | | | NE UN Equity | Noble Corporation | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001101_CR_FIRB | 549300FNENFFSMO3GT38 | | | XS0835890350 | XPBR SQ Equity | Petrobras Global Finance B.V. | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001102_CR_FIRB | 213800S7DNJQX6LHTQ21 | | 133818917 | | | AB "Kauno grūdai" | LT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001103_CR_FIRB | | | | LU1014539529 | | ALTICE | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001104_CR_FIRB | 5493003BU7PAH5RRM092 | | | | APAM NA EQUITY | Aperam SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001105_CR_FIRB | 2EULGUTUI56JI9SAL165 | | | | MT LX EQUITY | ArcelorMittal SA [AM] | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001106_CR_FIRB | 549300GJ79DYFBBF5T83 | | | | 0307096D LX EQUITY | Brandbrew S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001107_CR_FIRB | 5493007GVB1I2FDSS786 | | B0155849 | | CNHI UN Equity | CNH Industrial Finance Europe S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001108_CR_FIRB | 549300938QUWMPITJ642 | | | | COV US EQUITY | Covidien International Finance SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001109_CR_FIRB | 529900W1S8TJDDH8YB29 | | | | | Encevo S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001110_CR_FIRB | | | 350807947 | FR0000038259 | ERF FP EQUITY | EUROFINS SCIENTIFIC SE | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001111_CR_FIRB | 213800568PRHV2JR9650 | | | XS0357281558 | GSPBEX RR Equity | Gaz Capital S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001112_CR_FIRB | 213800WHKNIC1JQQG433 | | | | 8GC GS Equity | Glencore Finance (Europe) S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001113_CR_FIRB | 8XJ8KF85PBKK1TLMFN29 | | | | | Intelsat Jackson Holdings S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001114_CR_FIRB | 549300MBM5B61VCW5A23 | | | | | International Automotive Components Group, S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001115_CR_FIRB | RUOKPID0PZ0UWJYU9J61 | | | | DE UN Equity | John Deere Bank S.A. | LU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001116_CR_FIRB | 529900XUC6PXMN6ABU42 | | | | TGH GY Equity | Logwin AG | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001117_CR_FIRB | 549300CTHC1CP86P2G96 | | | | MIICF PQ Equity | Millicom International Cellular S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001118_CR_FIRB | | | | | 0755015D LX EQUITY | NH FINANCE SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001119_CR_FIRB | 213800IUIRBFRNCYVR24 | | | | 3900394Z LX Equity | Nizi International SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001120_CR_FIRB | 549300VEJMMZCY6OBU06 | | | | PDSA NS Equity | Pacific Drilling S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001121_CR_FIRB | 529900UUYBCBB7HMVI56 | | | | | Phoenix PIB Dutch Finance B.V. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001122_CR_FIRB | 549300OZSHE4H5BFQA66 | | | | | QUILVEST SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001123_CR_FIRB | 5493000C8J3C3SZYS040 | | | | RTL BB Equity | RTL Group S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001124_CR_FIRB | 5493008JPA4HYMH1HX51 | | | | SESG FP EQUITY | SES SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001125_CR_FIRB | 549300CJ7LW6QSGIL444 | | | | | Swiss Re Europe S.A. | LU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001126_CR_FIRB | 529900BSBZ853DKUP675 | | | | | TRAXYS SARL | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001127_CR_FIRB | 549300RIG2CXWN6IV731 | | | | | CEMEX S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001128_CR_FIRB | 5493008KEVFYPMGTXO33 | | | | KOFL MM Equity | Coca-Cola FEMSA, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001129_CR_FIRB | 5493000XJLJ6C4T0PG82 | | | | GRUMAB MM Equity | GRUMA, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001130_CR_FIRB | 5493000RIXURZEBFEV60 | | | | BIMBOA MM Equity | Grupo Bimbo, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001131_CR_FIRB | 549300QOAB2GJSFM0381 | | | | 1234Z MM Equity | Grupo Petrotemex SA de CV | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001132_CR_FIRB | 549300CAZKPF4HKMPX17 | | | | | PETROLEOS MEXICANOS | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001133_CR_FIRB | 549300FW3RGHPHT21D10 | | | | ALFAA MM Equity | Sigma Alimentos, S.A. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001134_CR_FIRB | 5493000MY3DAIB0BP706 | | TNE940608HS5 | USP9084BAD03 | ALFAA MM Equity | Tenedora Nemak, S.A. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001135_CR_FIRB | 549300EMP9DT6Q35HZ31 | | | NL0000852564 | | AALBERTS INDUSTR | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001136_CR_FIRB | 549300J93WR5DPG0P466 | | KVK 33232124 | | ABB SS Equity | ABB Capital B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001137_CR_FIRB | 5493007WHKI5H75YJ358 | | KVK 34215458 | | ABE SQ Equity | Abertis Infraestructuras Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001138_CR_FIRB | 7245007QUMI1FHIQV531 | | KVK 33235189 | | | Achmea B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001139_CR_FIRB | 724500HKX3QVUQF9G08 | | KVK 28080300 | | | Achmea Zorgverzekeringen N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001140_CR_FIRB | O4QK7KMMK83ITNTHUG69 | | KVK 27076669 | NL0000303709 | AGN NA Equity | AEGON N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001142_CR_FIRB | 724500XYIJUGXAA5QD70 | | KVK 09007809 | NL0000009132 | AKZA NA EQUITY | Akzo Nobel NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001143_CR_FIRB | 724500XBZ9QOPTI11U82 | | KVK 34108286 | | | Alliander N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001144_CR_FIRB | 549300KYQ7B0H0K66406 | | KVK 33055009 | | AML LN Equity | Amlin Europe N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001145_CR_FIRB | 724500MCUU6QOFRFEA53 | | KVK 33256360 0000 | | 792658Z PL EQUITY | AMORIM ENERGIA, BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001146_CR_FIRB | 7245000UZH70GO047N03 | | | NL0006237562 | | ARCADIS | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001147_CR_FIRB | 7245001122ND6ZFHX623 | | KVK 30037466 | NL0000334118 | ASM NA Equity | ASM International N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001148_CR_FIRB | 724500Y6DUVHQD6OXN27 | | KVK 17085815 | NL0006034001 | ASML NA EQUITY | ASML HOLDING N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001149_CR_FIRB | 7245004JOPUJ0OOWTU73 | | KVK 30031823 | | | ASR Schadeverzekering N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001150_CR_FIRB | 724500XFMNHF1GFPYJ05 | | KVK 08125298 | | 3324558Z NA Equity | BDR Thermea Group BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001151_CR_FIRB | 5299006ZHG3IXU0PNJ56 | | KvK 27106340 0000 | | 1136Z NA EQUITY | BMW Finance N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001152_CR_FIRB | | | | NL0000852580 | | BOSKALIS WESTMIN | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001153_CR_FIRB | | | | NL0010776944 | | BRUNEL INTERNAT | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001154_CR_FIRB | 529900AOH3NBA8PZFG65 | | KvK 32097651 0000 | | 0533866D NA EQUITY | Celesio Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001155_CR_FIRB | 549300WGC2HZ5J67V817 | | | | CNHI IM Equity | CNH Industrial NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001156_CR_FIRB | 549300BXVNOCYQ83FU09 | | KVK 34154633 | | KO UN Equity | Coca-Cola HBC Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001157_CR_FIRB | | | | NL0000200384 | | CORE LABORATORIES | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001158_CR_FIRB | 549300UNTCLR21YKLL62 | | KVK 30073501 | NL0000288967 | | Corio N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001159_CR_FIRB | | | | NL0009294552 | | DELTA LLOYD | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001160_CR_FIRB | 724500S75737K2SFDA03 | | KVK 22031457 | | | Delta N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001161_CR_FIRB | 213800N8X49KJRTNDM49 | | KVK 3419663 | | DGE FP Equity | Diageo Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001162_CR_FIRB | 529900M7QSB704RUUT95 | | KVK 34182495 | | AIR FP Equity | Eads Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001163_CR_FIRB | 724500KRQECMCRGM1971 | | KVK 14026250 | | | EBN B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001164_CR_FIRB | 5299007L43AQDFOW5739 | | KvK 34121496 0000 | | 1403Z NA EQUITY | EDP FINANCE BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001165_CR_FIRB | 724500R5IP6TFKTNRU48 | | KvK 24306393 | | 2091Z NA Equity | Eneco Holding NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001166_CR_FIRB | 549300XW2F91G4T4WC42 | | KVK 34149162 | | ENL GY Equity | ENEL Investment Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001167_CR_FIRB | 529900011V8VJ3BUKR64 | | KVK 17115973 | | RWE GF Equity | Essent N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001168_CR_FIRB | | | | NL0000288876 | | EUROCOMMERCIAL | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001169_CR_FIRB | | | | NL0000352565 | | FUGRO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001170_CR_FIRB | 2138005FTXOJUBQ5J563 | | KVK 24243533 | | GAS SQ Equity | Gas Natural Fenosa Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001171_CR_FIRB | 724500EJ2TDPAITRSJ55 | | KVK 02089290 | | | GasTerra B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001172_CR_FIRB | | | | NL0000400653 | | GEMALTO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001173_CR_FIRB | 549300L10EVYURBFIH66 | | KVK 55293980 | | | Global Blue Acquisition B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001174_CR_FIRB | 529900SNLFF5M6HJ1T36 | | KvK 33286563 0000 | | 1004Z NA EQUITY | Haniel Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001175_CR_FIRB | 724500K5PTPSST86UQ23 | | KVK 33011433 | NL0000009165 | HEIA NA Equity | Heineken NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001176_CR_FIRB | 7245008C9KMJL9P2UI77 | | KVK 34323653 | | | Hyva Global B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001177_CR_FIRB | 724500CR19MQGFWFBZ64 | | KvK 34217578 0000 | | 0308206D NA EQUITY | ICL Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001178_CR_FIRB | TLLG0UTU6ZHOG003X735 | | | | | Imperial Mobility Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001179_CR_FIRB | 54930050LBZUR4138I72 | | KVK 27120438 | | | ING Re (Netherlands) N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001180_CR_FIRB | | | KVK 24311905 | | 2872423Z NA Equity | InterGen NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001181_CR_FIRB | 724500C9GNBV20UYRX36 | | KVK 35000363 | NL0010672325 | AH NA Equity | Koninklijke Ahold NV [Royal Ahold NV] | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001182_CR_FIRB | 724500V38C5KTDY5BS93 | | KVK 30058019 | NL0000337319 | BAMNB NA Equity | Koninklijke BAM NBM NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001183_CR_FIRB | 724500SNT1MK246AHP04 | | KVK 14022069 | NL0000009827 | DSM NA EQUITY | Koninklijke DSM N.V | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001184_CR_FIRB | 549300YO0JZHAL7FVP81 | | KVK 02045200 | NL0000009082 | KPN NA Equity | Koninklijke KPN NV [Royal KPN NV] | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001185_CR_FIRB | H1FJE8H61JGM1JSGM897 | | KVK 17001910 | NL0000009538 | PHIA NA Equity | Koninklijke Philips Electronics N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001186_CR_FIRB | 724500HZ4BN317I12G68 | | KVK 06016321 | | KTC NA Equity | Koninklijke Ten Cate NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001187_CR_FIRB | 724500UL634GFV1KYF10 | | KVK 24295332 | NL0009432491 | VPK NA Equity | Koninklijke Vopak NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001188_CR_FIRB | 529900WQGOTJDYG9NP76 | | KVK 09151956 | | LXS GF Equity | Lanxess Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001189_CR_FIRB | 5H8RMHHYTWIP1RKLCE38 | | KvK 34115238 0000 | | 2177Z NA EQUITY | Linde Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001190_CR_FIRB | 549300J6QSW38QNOJK61 | | KVK 57924562 | | | LYB International Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001191_CR_FIRB | BN6WCCZ8OVP3ITUUVN49 | | KVK 24473890 | | DLY GB Equity | LyondellBasell Industries N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001192_CR_FIRB | 635400TMCKVEU87EJ582 | | KVK 24321697 | | | METINVEST B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001193_CR_FIRB | 529900PF6F1OHRZVU341 | | KvK 33178683 0000 | | 1169Z NA EQUITY | Metro Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001194_CR_FIRB | 6354007MKEEGGVUMXO83 | | KVK 34239108 | | | New World Resources N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001195_CR_FIRB | 724500RKMOD48AIWKD94 | | KvK 24307569 0000 | | 3893886Z NA EQUITY | NIDERA B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001196_CR_FIRB | 54930062JS29A5N4GO82 | | KVK 34248449 | | | Nielsen Holdings N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001197_CR_FIRB | 724500GQV9YLNSWECU41 | | KVK 17179668 | | | Nord Gold N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001198_CR_FIRB | 724500TXS5HH3GY4UW42 | | KVK 30124358 | | | NS Groep N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001199_CR_FIRB | 5299000CMF80GY2U0U47 | | KVK 16074305 | NL0010395208 | NUO NA Equity | Nutreco Holding NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001200_CR_FIRB | 724500HT4YW45B1Y7859 | | KVK 57585083 | | | OAK Leaf B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001201_CR_FIRB | 549300NCMRGIBJYUOE57 | | | NL0010558797 | | OCI | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001202_CR_FIRB | 724500IM9A059TQLBX63 | | | | | OCI Nitrogen BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001203_CR_FIRB | 72450053F5WRDY8CDZ66 | | KVK 24291478 | | OI US Equity | OI European Group B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001204_CR_FIRB | Q47A62EK6GMSID3Y8C39 | | KVK 17133742 | XS0788529096 | PCAR US Equity | PACCAR Financial Europe B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001205_CR_FIRB | 549300N522D3SS8MKV65 | | KvK 24320769 0000 | | 3617372Z NA EQUITY | PETROBRAS NETHERLANDS BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001206_CR_FIRB | 549300VGHFJJ58HE2B54 | | KVK 17008551 | | PHIA NA Equity | Philips Electronics NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001207_CR_FIRB | 529900N9UJEHN9UPXN50 | | | | | PHOENIX PIB FINANCE BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001208_CR_FIRB | 724500Q41FHN0P1GPC53 | | KVK 27168968 | NL0009739416 | TNT LI Equity | PostNL N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001209_CR_FIRB | 54930036WK3GMCN17Z57 | | | | QIA GY Equity | Qiagen NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001210_CR_FIRB | 7245009EAAUUQJ0U4T57 | | KVK 33216172 | NL0000379121 | RAND NA EQUITY | RANDSTAD HOLDING NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001211_CR_FIRB | 549300XO8R7MPISUO753 | | KVK 33155037 | NL0006144495 | | Reed Elsevier NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001212_CR_FIRB | 5493002YCY6HTK0OUR29 | | KVK 24251372 | XS0202649934 | REP GY Equity | Repsol International Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001213_CR_FIRB | | | KVK 34179503 | GB00B03MM408 | RDSA NA EQUITY | ROYAL DUTCH SHELL PLC | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001214_CR_FIRB | 5493002N51KZCVBDMS27 | | 24114856 | NL0006055329 | | ROYAL IMTECH NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001215_CR_FIRB | 213800LBMMAIG1FQP389 | | KVK 14105351 | | SABIC AB Equity | SABIC Capital I B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001216_CR_FIRB | | | | NL0000360618 | | SBM OFFSHORE | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001217_CR_FIRB | 529900KEH8410ESH1483 | | KVK 53761790 | | | Schaeffler Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001218_CR_FIRB | 724500DX7Q1A19SPY530 | | KVK 34166584 | | | Schiphol Nederland B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001219_CR_FIRB | 7245001TBT3NI9SPNJ75 | | | | | SHV Netherlands NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001220_CR_FIRB | TAFO772JB70PDRN5VS48 | | KvK 27092998 0000 | | 1223Z NA EQUITY | Siemens Financieringsmaats-chappij N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001221_CR_FIRB | 724500E9ZG6JMH6E2I14 | | | NL0000817179 | | SLIGRO FOOD GROUP | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001222_CR_FIRB | 724500ZTKJYJMWVLWJ82 | | KVK 34297413 | | | SRLEV N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001223_CR_FIRB | 5493002SSXOL85X3XC87 | | KVK 58623701 | | | Syncreon Group B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001224_CR_FIRB | 724500LTUWK3JQG63903 | | KVK 09083317 | | | TenneT Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001225_CR_FIRB | 7245008G22FOV7TYYJ34 | | KVK 06045666 | NL0000852523 | TWEKA NA EQUITY | TKH Group NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001226_CR_FIRB | 724500978QL7NKMLTQ37 | | KVK 34210949 | | | TMF Group Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001227_CR_FIRB | | | | NL0009739424 | | TNT EXPRESS | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001228_CR_FIRB | 724500L44K67W7UW1C59 | | | | | TomTom International B.V | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001229_CR_FIRB | 724500OPA8GZSQUN5R96 | | KVK 33194984 | | TOM GY Equity | Toyota Motor Finance (Nether-lands) B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001230_CR_FIRB | PX7SUPU7HUNJBQ8BPI65 | | KVK 33236939 | | 585233Z NA Equity | Trafigura Beheer BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001231_CR_FIRB | 549300TK7G7NZTVM1Z30 | | KVK 24051830 | NL0000009355 | UNIA NA Equity | Unilever NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001232_CR_FIRB | 549300IW6C3SRHUUK147 | | | | | Vitol Holding BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001234_CR_FIRB | 549300FRXSUUW3M2Q281 | | | | | WABCO Europe Holdings BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001235_CR_FIRB | 724500522D3ORUTUGW47 | | KVK 05078970 | | WAVIN NA Equity | Wavin NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001236_CR_FIRB | 724500YRQCY3BD9RJZ92 | | | NL0000289213 | | WERELDHAVE | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001237_CR_FIRB | 724500TEM53I0U077B74 | | KVK 33202517 | NL0000395903 | WKL NA EQUITY | Wolters Kluwer N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001238_CR_FIRB | 5JB3IE65ZU13TA0DGN10 | | | | | Würth Finance International B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001239_CR_FIRB | | | | NL0006294290 | | ZIGGO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001240_CR_FIRB | | | | | BWO NO Equity | BW Offshore Shipholding Ltd | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001241_CR_FIRB | 5493004ZHCILEMZLBS85 | | 00304772770005 | | | FERD AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001242_CR_FIRB | 5493009F6KP3UMLPOY27 | | 931186744 | | | ICA Norge AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001243_CR_FIRB | 549300ZLJDXBXUNCY824 | | 936738540 | | | National Oilwell Varco Norway AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001244_CR_FIRB | 549300N1SDN71ZZ8BO45 | | | | NHY NO Equity | Norsk Hydro ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001245_CR_FIRB | 529900J8VSH14TP5VD23 | | | | | ODFJELL SE | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001246_CR_FIRB | 213800T66DRTE6O6BV87 | | 916235291 | | PGS NO Equity | Petroleum Geo-Services ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001247_CR_FIRB | 529900TH4OAW7WYG1777 | | 987059699 | | | Statkraft AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001248_CR_FIRB | OW6OFBNCKXC4US5C7523 | | 923609016 | | STL NO Equity | Statoil ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001249_CR_FIRB | R7NJHU48LTCIOB9BVU57 | | | | CNU NZ Equity | Chorus Limited | NZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001250_CR_FIRB | 259400GYHYZPQ0HTMT82 | | | | CIE PW Equity | Ciech S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001251_CR_FIRB | 259400A9BI23M3K1NK82 | | | | LTS PW EQUITY | GRUPA LOTOS S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001252_CR_FIRB | 259400WT6MCX3V59XI09 | | | | | Netia S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001253_CR_FIRB | 259400TOMPUOLS65II22 | | 10681 | | TPA1 GB Equity | ORANGE POLSKA SA | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001254_CR_FIRB | 259400TGY6IYEP2EFW87 | | 467426 | | | POLKOMTEL SP. Z O.O. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001255_CR_FIRB | 259400VVMM70CQREJT74 | | 28860 | | PKN PW Equity | Polski Koncern Naftowy ORLEN S.A. (PKN) | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001256_CR_FIRB | 259400NAPDFBOTNCRL54 | | | | TPE PW Equity | TAURON Polska Energia S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001257_CR_FIRB | Q1ECZWEVT6ZTFERCPG94 | | | PLTLKPL00017 | OPL PW EQUITY | TELEKOMUNIKACJA POLSKA SA | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001258_CR_FIRB | 213800RQXBBZ6KSP1172 | | 500311390 | | | AMORIM & IRMAOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001259_CR_FIRB | 2138002PLGLYW8EP7248 | | | | | AMORIM HOLDING II SGPS SA | PT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001260_CR_FIRB | 213800V5Z38TLIRQW516 | | 500700834 | | | ANA AEROPORTOS PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001261_CR_FIRB | | | 502607920 | | | AUCHAN PORTUGAL HIPER-MERCADOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001262_CR_FIRB | 54930011KNBNPPKW7528 | | 500038015 | | | AUTO SUECO LDA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001263_CR_FIRB | 549300RU6UYW1UMYOP92 | | 500194670 | | | BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001264_CR_FIRB | | | | PTBRI0AM0000 | BRI PL EQUITY | BRISA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001265_CR_FIRB | 549300FREK460JU7RG08 | | 500060266 | | | CELULOSE BEIRA INDUSTRIAL-CELBI SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001266_CR_FIRB | 549300TF1SUYCFUO3840 | | 503309362 | | | COLEP PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001267_CR_FIRB | | | 507195515 | | | CONTROLINVESTE SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001268_CR_FIRB | 213800X28CMB8LAIT849 | | 502557400 | | | CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001269_CR_FIRB | 549300RGQV4M16FESU23 | | 500832234 | | | CUF QUIMICOS INDUSTRIAS, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001270_CR_FIRB | 529900CLC3WDMGI9VH80 | | | PTEDP0AM0009 | EDP PL EQUITY | EDP - Energias de Portugal S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001271_CR_FIRB | 529900LOXJVWGOH84656 | | 503293695 | | | EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001272_CR_FIRB | | | 504885367 | | | ESPIRITO SANTO SAUDE SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001273_CR_FIRB | 2138003319Y7NM75FG53 | | 504499777 | PTGALIOE0009 | GALP PL Equity | GALP ENERGIA SGPS, S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001274_CR_FIRB | 213800Y3V72PI6W8KG10 | | 511220448 | | | GRUPO PESTANA - SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001275_CR_FIRB | 259400A8SZP10GB5IB19 | | | PTJMT0AE0001 | JMT PL EQUITY | J.MARTINS | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001276_CR_FIRB | | | 500073880 | | | LENA ENGENHARIA CONSTRUCOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001277_CR_FIRB | 549300SNYKYW15R3UE62 | | 502011475 | | | MODELO CONTINENTE HIPER-MERCADOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001278_CR_FIRB | 549300TLPT6W9R3CLQ86 | | 500197814 | | | MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001279_CR_FIRB | 5493003NN4LXUF8JA244 | | | | | Ocidental Companhia Portuguesa de Seguros de Vida, S.A. | PT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001280_CR_FIRB | 54930071D35BVUPC5942 | | 502604751 | | | OPTIMUS-COMUNICACOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001281_CR_FIRB | | | 507979265 | | | OPWAY - SGPS, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001282_CR_FIRB | 213800ZWKG61JG7ZCF61 | | 500697370 | | | PETROLEOS PORTUGAL PETROGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001283_CR_FIRB | 259400DRC6WOXNVW8B57 | 500829993 | 500829993 | | 90413Z PL EQUITY | PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001284_CR_FIRB | 549300UNIB7M2AXUXS35 | | | PTPTI0AM0006 | PTCL TQ EQUITY | Portucel S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001285_CR_FIRB | 549300FR1FN48IGHR915 | | | PTREL0AM0008 | RENE PL Equity | REN-Redes Energeticas Nacionais, SGPS, S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001286_CR_FIRB | | | 500246963 | | | REPSOL PORTUGUESA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001287_CR_FIRB | 5493002X2CCY60HWCU94 | | 500243590 | | | SECIL COMP GERAL CAL CIMENTO SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001288_CR_FIRB | 549300PXZF74GVQM6867 | | 500058580 | | | SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001289_CR_FIRB | 549300EZYIURQ5RGSE56 | | 500278571 | | | SOVENA OILSEEDS PORTUGAL, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001290_CR_FIRB | 549300KFJPELBPMQH079 | | 500833532 | | | SOVENA PORTUGAL CONSUMER GOODS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001291_CR_FIRB | 9598002014000 5813290 | | 505042037 | | | SUMOL+COMPAL MARCAS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001292_CR_FIRB | | | 500097488 | | | TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001293_CR_FIRB | 549300CNE5R74B3XKF57 | | 505266202 | | | UNICER BEBIDAS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001294_CR_FIRB | | 503933139 | 503933139 | | 3646175Z PL EQUITY | UNILEVER JERÓNIMO MARTINS, LDA. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001295_CR_FIRB | 213800IDK8UTYDSFOG74 | | 502544180 | | | VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001296_CR_FIRB | | 500302200 | 500302200 | | 0265472D PL EQUITY | ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001297_CR_FIRB | 549300VOFQC1SPGTZM19 | | 503039063 | | | ZON TV CABO PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001298_CR_FIRB | 549300D3EIDZJB62TR20 | | 21183 | | ORDS QD Equity | Ooredoo Q.S.C. | QA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001299_CR_FIRB | 549300UKYDM6L8HEPU79 | | | | SNP RO EQUITY | OMV PETROM S.A. | RO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001300_CR_FIRB | 549300F8ZIGJVUPIU797 | | 24297754 | | | Rompetrol Group N.V. (The) | RO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001301_CR_FIRB | | | | | GAZP RU Equity | Gazprom OAO | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001302_CR_FIRB | | | | | ROSN RU Equity | OJSC Oil Co Rosneft | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001303_CR_FIRB | | | | | TATN RU Equity | Tatneft OAO | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001304_CR_FIRB | 5493007RN7O98MYBX124 | | | | | AKTIEBOLAG LINDEX | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001305_CR_FIRB | 549300UCKT2UK88AG251 | | | SE0000695876 | ALFA SS EQUITY | Alfa Laval AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001306_CR_FIRB | 549300YECS8HKCIMMB67 | | | SE0000255648 | ASSAB SS EQUITY | Assa Abloy AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001307_CR_FIRB | 213800T8PC8Q4FYJZR07 | | 5560142720 | SE0000122467 | ATCOA SS EQUITY | Atlas Copco Aktiebolag | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001308_CR_FIRB | 2138002GW5WN1UYZAO32 | | 55611256900004 | | | BILIA AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001309_CR_FIRB | 549300YJUYJ9A24RXL71 | | | SE0005906922 | SE0005906922 Corp | BILLERUDKORSNÄS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001310_CR_FIRB | 549300ZACGIQHBBMOD20 | | 5560269549 | | BONN SS EQUITY | Bonnier Finans AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001311_CR_FIRB | 213800SE6FV3UDEIEY92 | | 72317831 | | | CAPIO AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001312_CR_FIRB | 549300GU5OHTR1T5IY68 | | | SE0005932225 | SE0005932225 Corp | Castellum AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001313_CR_FIRB | 549300HCT1WLHEXNLZ18 | | | | | Dometic Holding AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001314_CR_FIRB | 549300Y3HHZB1ZGFPJ93 | | | | ELUXA SS Equity | Electrolux AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001315_CR_FIRB | 549300JNPI46XNH0PM97 | | | | | Fabege AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001316_CR_FIRB | 5493003PZ4F570G3W735 | | | | | GETINGE AB, | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001317_CR_FIRB | 529900XKWB408ZZYBF68 | | | | | GREEN CARGO AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001318_CR_FIRB | 213800YUV362W4E1LP46 | | | | | H & M Hennes & Mauritz GBC AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001319_CR_FIRB | 54930033BTSY61VHUR49 | | 55601011550004 | | | HALDEX AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001320_CR_FIRB | 549300VOTS5OZ82UTG69 | | | SE0005934320 | SE0005934320 Corp | HEMSÖ FASTIGHETS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001321_CR_FIRB | 549300WJFW6ILNI4TA80 | | 5561904771 | SE0000103699 | HEXAB SS EQUITY | Hexagon AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001322_CR_FIRB | 52990080SH3454F0QE68 | | 5560013301 | SE0000109290 | HOLMB SS EQUITY | Holmen AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001323_CR_FIRB | 549300GYQIIJ3UXB7655 | | | SE0001662222 | HUSQB SS EQUITY | HUSQVARNA AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001324_CR_FIRB | 549300VEBQPHRZBKUX38 | | 556013-8298 | XS0795505402 | INVEA SS Equity | Investor AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001325_CR_FIRB | 529900X0UEM9DOM6FK12 | | 5560452103 | SE0000806994 | JM SS EQUITY | JM AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001326_CR_FIRB | 549300VD6SNNS5N5V183 | | | | | KORAB INTERNATIONAL AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001327_CR_FIRB | 5493005OXRTBK0WSJN46 | | 5565451217 | SE0000549412 | KLED SS EQUITY | Kungsleden AB | SE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001328_CR_FIRB | 529900AB08F05L4HWU11 | | | | | LANTMÄNNEN EK FÖR | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001329_CR_FIRB | 213800NS2XXVRYS7WP40 | | | SE0002683557 | LOOMB SS EQUITY | Loomis AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001330_CR_FIRB | 549300SNQNTHQLZQON04 | | 5564272812 | SE0000221723 | MEDAA SS EQUITY | Meda AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001331_CR_FIRB | 549300E8NDODRSX29339 | | 5563099158 | SE0000412371 | MTGB SS EQUITY | MODERN TIMES GROUP MTG AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001332_CR_FIRB | 213800WRGLW3CY4MHW53 | | 55603451740004 | | | NCC | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001333_CR_FIRB | 549300KUJMRC9NW93S96 | | | | | Nobina sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001334_CR_FIRB | 5493007VGEKBZGZ6PC69 | | | | | NYNAS AB (PUBL) | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001335_CR_FIRB | 549300ES84TRW7EWGU35 | | | | | Perstorp Holding AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001336_CR_FIRB | 549300S2D8BDH1CKLI47 | | | | | PostNord AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001337_CR_FIRB | 549300MIHCMD8DCSBY41 | | 55607269770034 | | | Preem | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001338_CR_FIRB | 549300ZHO4JCQQI13M69 | | 556036-0793 | SE0000112385 | SE0005567088 Corp | SAAB AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001339_CR_FIRB | 5299008ZUAXN43LVZF54 | | | | SAND SS Equity | Sandvik AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001340_CR_FIRB | 5299001G94UPTI8C7N54 | | 5566577416 | | 0301536D SS EQUITY | Sandvik Treasury AB | SE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001341_CR_FIRB | 529900AE1FZNUH6EVS39 | | | SE0003366871 | SAS SS EQUITY | SAS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001342_CR_FIRB | 529900BZYSUQLQSPNR07 | | 5560840976 | SE0000308280 | SCVB SS EQUITY | Scania CV AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001343_CR_FIRB | 635400TTYKE8EIWDS617 | | | | SECUB SS Equity | Securitas AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001344_CR_FIRB | 5493004WOSC31U83UG49 | | 5561063834 | | SKAB SS EQUITY | Skanska Financial Services | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001345_CR_FIRB | 549300MA1BZYJU87BW55 | | 5560339086 | SE0000113250 | SKAB SS EQUITY | Skanska Sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001346_CR_FIRB | 549300X6MQ0GG8BRY481 | | | | | SKF sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001347_CR_FIRB | 5493002FIVSWBLEV7P15 | | | | | SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001348_CR_FIRB | 529900329VS14ZIML164 | | 5560163429 | SE0000171100 | SSABA SS EQUITY | SSAB AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001349_CR_FIRB | 529900J0C48FH28HNQ19 | | 5563137933 | SE0000120669 | SSABA SS EQUITY | SSAB Emea AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001350_CR_FIRB | 213800CWLTI7WZCC2R35 | | 5560010802 | | 1081Z SS EQUITY | Stena AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001351_CR_FIRB | 5299005HSK597UX55629 | | | | | SVEASKOG FÖRVALTNINGS AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001352_CR_FIRB | 549300FW5JDRV1IJ0M67 | | | | SCAB SS Equity | Svenska Cellulosa AB [SCA] | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001353_CR_FIRB | 529900ZERGNJBEQEX179 | | 55679708180004 | | | SWEDAVIA AB SWEDAVIA EKONOMI | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001354_CR_FIRB | 5493005DU3003SGUC166 | | | | | SWEDISH HOSPITAL PARTNERS AB, | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001355_CR_FIRB | 529900YVXCGNWAUYZG78 | | | SE0000310336 | SWMA SS EQUITY | Swedish Match AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001356_CR_FIRB | 213800EKD193RVI9HL76 | | 5564108917 | SE0000314304 | TEL2B SS EQUITY | Tele2 AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001357_CR_FIRB | 549300W9JLPW15XIFM52 | | 556016-0680 | XS0435008726 | ERICB SS Equity | Telefonaktiebolaget LM Ericsson | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001358_CR_FIRB | 213800FSR9RNDUOTXO25 | | | | TLSN SS Equity | TeliaSonera AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001359_CR_FIRB | 5493006LU5JO4P7HQ305 | | | | | THULE HOLDING AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001360_CR_FIRB | 213800XY16PAWG2PAD14 | | | | TRELB SS Equity | Trelleborg AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001361_CR_FIRB | 5493007LNZSEWN5KTV42 | | | SE0005769270 | SE0005769270 Corp | Vasakronan | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001362_CR_FIRB | 549300T5RZ1HA5HZ3109 | | | | VATT SS Equity | Vattenfall AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001363_CR_FIRB | 549300HGV012CNC8JD22 | | | SE0000115420 | VOLVB SS EQUITY | Volvo AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001364_CR_FIRB | 54930083GODGBHODQ153 | | 189744 | | | Global A&T Electronics Ltd. | SG | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001365_CR_FIRB | 33D7DTWH8BNIUWE0IF81 | | | | OLAM SP Equity | Olam International Ltd | SG | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001366_CR_FIRB | | | | | 7536988Z SK EQUITY | Volkswagen Slovakia A.S. | SK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001367_CR_FIRB | 549300QOGMPTKB6W7G56 | | 1.07544E+11 | USY71548BY95 | PTT TB Equity | PTT Public Company Limited | TH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001368_CR_FIRB | 8RS0AKOLN987042F2V04 | | | | NXWA GF Equity | 21st Century Fox America, Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001369_CR_FIRB | LUZQVYP4VS22CLWDAR65 | | | US88579YAF88 | MMM SE Equity | 3M Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001370_CR_FIRB | HQD377W2YR662HK5JX27 | | IL08142220 | | ABT US Equity | Abbott Laboratories | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001371_CR_FIRB | FR5LCKFTG8054YNNRU85 | | DE5126809 | | 4AB GF Equity | AbbVie Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001372_CR_FIRB | 549300T0GJTEK811VI53 | | | | WPI US EQUITY | Actavis, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001373_CR_FIRB | 549300QKBENKLBXQ8968 | | PA724325 | | AET US Equity | Aetna Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001374_CR_FIRB | LYOM0B2GCF1JWXK5ZG04 | | | | AGCO UN Equity | AGCO Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001375_CR_FIRB | QUIX8Y7A2WP0XRMW7G29 | | | | A UN Equity | Agilent Technologies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001376_CR_FIRB | 9PO87UV78U1JHLR68X04 | | | | 8685 JT Equity | AIG Financial Products Corp. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001377_CR_FIRB | 7QEON6Y1RL5XR3R1W237 | | | | APD US Equity | Air Products & Chemicals Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001378_CR_FIRB | ABPN11VOHLHX6QR7XQ48 | | | | AA US Equity | Alcoa Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001379_CR_FIRB | XSGZFLO9YTNO9VCQV219 | | | | MO US Equity | Altria Group Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001380_CR_FIRB | ZXTILKJKG63JELOEG630 | | DE2620453 | | AMZN US Equity | Amazon.com, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001381_CR_FIRB | IWUQB36BXD6OWD6X4T14 | | DE0332421 | | AAL UW Equity | American Airlines, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001382_CR_FIRB | B6Q2VFHD1797Q7NZ3E43 | | CAC0951492 | | 7267 JT Equity | American Honda Finance Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001383_CR_FIRB | 5493006ORUSIL88JOE18 | | | | AMT US Equity | American Tower Corp [ex-American Tower System] | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001384_CR_FIRB | 549300D3L3G0R4U4VT04 | | | | APH US Equity | Amphenol Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001385_CR_FIRB | B78FQ7XBQFLP4AYJ6F79 | | | | APC US Equity | Anadarko Petroleum Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001386_CR_FIRB | 72ZZ1XRHOOU9P9X16K08 | | | | APA US Equity | Apache Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001387_CR_FIRB | HWUPKR0MPOU8FGXBT394 | | CAC0806592 | | AAPL US Equity | Apple Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001388_CR_FIRB | 42YMHYH0XMHJEXDUB065 | | | | | ARAMARK Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001389_CR_FIRB | W47HVZ7Q6FXL86RELH91 | | DE0717711 | | ACI US Equity | Arch Coal, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001390_CR_FIRB | 549300LO13MQ9HYSTR83 | | DE0152524 | | ADM US Equity | Archer-Daniels-Midland Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001391_CR_FIRB | 0C0SZC7H22UWI2NA3R46 | | | | ARRS UW Equity | Arris Group, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001392_CR_FIRB | 549300YNNLBXT8N8R512 | | NYCARREUS | | ARW US Equity | Arrow Electronics, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001393_CR_FIRB | 6O4MRU8C1MS0K34UQF79 | | KY0580261 | | ASH US Equity | Ashland Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001394_CR_FIRB | 549300Z40J86GGSTL398 | | DE2018584 | | T* MM Equity | AT&T Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001395_CR_FIRB | QVLWEGTD2S8GJMO8D383 | | | | ATO US Equity | Atmos Energy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001396_CR_FIRB | HGBOLILQXWER4SAL2I23 | | | | ADP US Equity | Automatic Data Processing | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001397_CR_FIRB | GA3JGKJ41LJKXDN23E90 | | | | | Autozone Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001398_CR_FIRB | XN8R4HH1TVC1XOCL5P21 | | | | CAR US EQUITY | Avis Budget Car Rental LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001399_CR_FIRB | XJI53DCPL7QABOWK4Z75 | | NYCAVNTUS | | AVT US Equity | Avnet, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001400_CR_FIRB | 5493007RY69UEB1F1B45 | | | | AVP US Equity | Avon Products, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001401_CR_FIRB | MF62XBVMNYTYMC18DL76 | | DE2416636 | | BA/ LN Equity | BAE Systems Holdings Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001402_CR_FIRB | | | | | BHI US EQUITY | Baker Hughes Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001403_CR_FIRB | EWRDABCN7XBHM37LIA98 | | DE2072335 | | | Beam Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001404_CR_FIRB | HL5XPTVRV0O8TUN5LL90 | | MN1K-1056 | | BBY US Equity | Best Buy Co., Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001405_CR_FIRB | KK5MZM9DIXLXZL9DZL15 | | DE2322568 | | BMW HB Equity | BMW US Capital, LLC | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001406_CR_FIRB | 549300DSFX2IE88NSX47 | | | | BWA US Equity | BorgWarner Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001407_CR_FIRB | Y6ZDD9FP4P8JSSJMW954 | | DE0874815 | | BSX UN Equity | Boston Scientific Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001408_CR_FIRB | 549300GMUCJ08527GQ81 | | IN182869-107 | | BP/ LN Equity | BP Corporation North America Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001409_CR_FIRB | 549300YYMNSW7KWZH127 | | | | BP/ LN Equity | BP Products North America Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001410_CR_FIRB | HLYYNH7UQUORYSJQCN42 | | | | BMY US EQUITY | Bristol Myers Squibb Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001411_CR_FIRB | 5493007M0RIN8HY3MM77 | | | | BG US Equity | Bunge Limited | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001412_CR_FIRB | Y7ET3D9SDOFUZ515FE28 | | DE0799956 | | CA US Equity | CA, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001413_CR_FIRB | 43R4VPJBXTU2O15HEF41 | | | | | Calpine Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001414_CR_FIRB | 5493007JDSMX8Z5Z1902 | | | | CPB US Equity | Campbell Soup Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001415_CR_FIRB | CCU46N3GJMF4OK4N7U60 | | OH535613 | | CAH US Equity | Cardinal Health, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001416_CR_FIRB | QXZYQNMR4JZ5RIRN4T31 | | | | 3091Z US Equity | Cargill Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001417_CR_FIRB | EDBQKYOPJUCJKLOJDE72 | | DE0921323 | | CAT SE Equity | Caterpillar Financial Services Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001418_CR_FIRB | WRJR7GS4GTRECRRTVX92 | | | | CAT US EQUITY | Caterpillar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001419_CR_FIRB | 5KYC8KF17ROCY24M3H09 | | DE2106821 | | C5S GM Equity | CBS Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001420_CR_FIRB | CD30XVRLT4QO00B1C706 | | DE3780476 | | CE UN Equity | Celanese US Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001421_CR_FIRB | 4SIHMF0MOSTTL8CD0X64 | | | | CELG US Equity | Celgene Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001422_CR_FIRB | 21TPXMRRHFKOBHDC8J74 | | | | | CenterPoint Energy Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001423_CR_FIRB | 8E6NF1YAL0WT6CWXXV93 | | | | CSCO US EQUITY | Cisco Systems Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001424_CR_FIRB | 549300IA9XFBAGNIBW29 | | | | | CMS Energy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001425_CR_FIRB | B0QU0GIVGFFMCOP5RJ72 | | DE4789658 | | CKK GB Equity | Coca-Cola Enterprises, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001426_CR_FIRB | 2V9V7M0RUQG9M2J4IC47 | | | | | Colfax Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001427_CR_FIRB | YMEGZFW4SBUSS5BQXF88 | | DE0156313 | | CL US Equity | Colgate-Palmolive Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001428_CR_FIRB | 51M0QTTNCGUN7KFCFZ59 | | PA3039985 | | CTP GB Equity | Comcast Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001429_CR_FIRB | 549300OQS2LO07ZJ7N73 | | DE0406521 | | CMC US Equity | Commercial Metals Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001430_CR_FIRB | 6113F6JQLWIUGTBN1L36 | | | | CSC US equity | Computer Sciences Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001431_CR_FIRB | 54930035UDEIH090K650 | | DE0818944 | | CAG US Equity | ConAgra Foods, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001432_CR_FIRB | SYHS7HRDXLL4I0IQ8776 | | | | CXO US EQUITY | Concho Resources Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001433_CR_FIRB | 6VJJ5GQWIRDQ06DUXG89 | | DE0064324 | | COP US Equity | ConocoPhillips Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001434_CR_FIRB | 549300JK3KH8PWM3B226 | | DE2277631 | | CNX UN Equity | CONSOL Energy Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001435_CR_FIRB | 29DX7H14B9S6O3FD6V18 | | | | CTO GM Equity | Costco Wholesale Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001436_CR_FIRB | 549300BO9IWPF3S48F93 | | | | COTY US EQUITY | Coty Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001437_CR_FIRB | TVRMNZKRGA8LPW6XPG60 | | | | | Cox Enterprises Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001438_CR_FIRB | RPPGGRL1J75WGF2DFO04 | | PA3337938 | | CCK US Equity | Crown Americas LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001439_CR_FIRB | ZUNI8PYC725B6H8JU438 | | IN194062-043 | | CMI UN Equity | Cummins Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001440_CR_FIRB | S4BKK9OTCEWQ3YHPFM11 | | | | DHR US EQUITY | Danaher Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001441_CR_FIRB | PWFTNG3EI0Y73OXWDH08 | | | | DE US EQUITY | Deere & Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001442_CR_FIRB | 3E70L4WYANTIWWIPHC81 | | | | DELL US EQUITY | Dell Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001443_CR_FIRB | Q2CCMS6R0AS67HJMBN42 | | | | DAL US EQUITY | Delta Air Lines Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001444_CR_FIRB | 54930042348RKR3ZPN35 | | DE2155705 | | DVN US Equity | Devon Energy Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001445_CR_FIRB | F14FQJ2EEHW5VPYUHL14 | | | | DO US Equity | Diamond Offshore Drilling, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001446_CR_FIRB | 549300Z1UGYT5725XB67 | | DE3535468 | | DTV TQ Equity | DIRECTV Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001447_CR_FIRB | ILUL7B6Z54MRYCF6H308 | | | | D US EQUITY | Dominion Resources Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001448_CR_FIRB | 549300FMC2ALGA7N9E80 | | DE0412823 | | DOV UN Equity | Dover Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001449_CR_FIRB | ZQUIP1CSZO8LXRBSOU78 | | | | DOW US EQUITY | Dow Chemical Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001450_CR_FIRB | 549300IX8SD6XXD71I78 | | | | DTE US EQUITY | DTE Energy Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001451_CR_FIRB | FDPVHDGJ1IQZFK9KH630 | | DE2345566 | | EMN UN Equity | Eastman Chemical Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001452_CR_FIRB | 0NZWDMRCE180888QQE14 | | | | ETN US EQUITY | Eaton Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001453_CR_FIRB | OML71K8X303XQONU6T67 | | DE2871352 | | EBAY US Equity | eBay Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001454_CR_FIRB | FRDRIPF3EKNDJ2CQJL29 | | | | LLY US EQUITY | Eli Lilly & Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001455_CR_FIRB | FGLT0EWZSUIRRITFOA30 | | | | EMR UN Equity | Emerson Electric Co. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001456_CR_FIRB | GHFPUH0OZ5JLGJXWCO16 | | | | ESV UN Equity | ENSCO International Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001457_CR_FIRB | 4XM3TW50JULSLG8BNC79 | | | | ETR US EQUITY | Entergy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001458_CR_FIRB | 549300EVUN2BTLJ3GT74 | | DE2911438 | | EQIX US Equity | Equinix, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001459_CR_FIRB | 549300RO2XES74KQGG63 | | | | XLS US EQUITY | Exelis Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001460_CR_FIRB | 3SOUA6IRML7435B56G12 | | | | EXC US EQUITY | Exelon Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001461_CR_FIRB | CI7MUJI4USF3V0NJ1H64 | | WA601975803 | | EXPE UW Equity | Expedia, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001462_CR_FIRB | J3WHBG0MTS7O8ZVMDC91 | | NJ3793794100 | | XOM US Equity | Exxon Mobil Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001463_CR_FIRB | 549300E707U7WNPZN687 | | | | FDX US EQUITY | FedEx Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001464_CR_FIRB | 6WQI0GK1PRFVBA061U48 | | GA0110597 | | FIS UN Equity | Fidelity National Information Services, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001465_CR_FIRB | 549300NPYMLM4NHTOF27 | | | | | First Solar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001466_CR_FIRB | 549300SVYJS666PQJH88 | | OH953140 | | FE US Equity | FirstEnergy Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001467_CR_FIRB | 6Y0GK87T6V7NJKZJVM41 | | NYCDRRCUS | | FLS US Equity | Flowserve Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001468_CR_FIRB | CQ7WZ4NOFWT7FAE6Q943 | | | | FLR US EQUITY | Fluor Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001469_CR_FIRB | CKDHZ2X64EEBQCSP7013 | | | | FMC US Equity | FMC Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001470_CR_FIRB | EMQFUEY7DV1MVNKAUT87 | | DE3315658 | | FTI US Equity | FMC Technologies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001471_CR_FIRB | 20S05OYHG0MQM4VUIC57 | | | | F US EQUITY | Ford Motor Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001472_CR_FIRB | 2MNR4Q42DBL85U7RD221 | | | | | Forest Oil Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001473_CR_FIRB | A0WMBJD47C49E2JJOM88 | | DE4594648 | | FRE GY Equity | Fresenius US Finance I, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001474_CR_FIRB | 549300HNRIXILI56M704 | | | | 0196414D US EQUITY | Gavilon LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001475_CR_FIRB | 9C1X8XOOTYY2FNYTVH06 | | | | GD US EQUITY | General Dynamics Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001476_CR_FIRB | 3C7474T6CDKPR9K6YT90 | | NYCGECYUS | | GNE FP Equity | General Electric Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001477_CR_FIRB | 2TGYMUGI08PO8X8L6150 | | | | GIS US Equity | General Mills, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001478_CR_FIRB | 549300PDWRZX0BR28B12 | | DE4717789 | | GM UN Equity | General Motors Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001479_CR_FIRB | L2EVHWFHVAQK72TMH265 | | DE4275413 | | | Georgia-Pacific LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001480_CR_FIRB | 5493002BI0S2ZQUY3437 | | | | GT US EQUITY | Goodyear Tire & Rubber Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001481_CR_FIRB | 7ZW8QJWVPR4P1J1KQY45 | | | | GOOG US EQUITY | Google Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001482_CR_FIRB | ENYF8GB5SMQZ25S06U51 | | DE2681775 | | HAL UN Equity | Halliburton Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001483_CR_FIRB | KAO98FK89NPNNPQGUZ43 | | DE0497602 | | HSC US Equity | Harsco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001484_CR_FIRB | 549300NUB6D2R1ITYR45 | | | | HAS US Equity | Hasbro, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001485_CR_FIRB | 549300PD0C69OJ0NLB27 | | | | 766481Z US EQUITY | Hertz Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001486_CR_FIRB | UASVRYNXNK17ULIGK870 | | DE0097017 | | AHC GB Equity | Hess Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001487_CR_FIRB | WHKXQACZ14C5XRO8LW03 | | | | HPQ US EQUITY | Hewlett-Packard Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001488_CR_FIRB | 5493003STKEZ2S0RNU91 | | | | HNZ US EQUITY | HJ Heinz Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001489_CR_FIRB | ISRPG12PN4EIEOEMW547 | | DE2061772 | | HON UN Equity | Honeywell International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001490_CR_FIRB | KNX4USFCNGPY45LOCE31 | | | | 4335 HK Equity | Intel Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001491_CR_FIRB | VGRQXHF3J8VDLUA7XE92 | | | | IBM US EQUITY | International Business Machines (IBM Corp) | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001492_CR_FIRB | F9HV8ZL85LRIQ6D60098 | | NVC7491-1980 | | IGT UN Equity | International Game Technology | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001493_CR_FIRB | 824LMFJDH41EY779Q875 | | | | IP US EQUITY | International Paper Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001494_CR_FIRB | 5493008IUOJ5VWTRC333 | | | | | Interpublic Group of Cos | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001495_CR_FIRB | 24F6LSZD18II6ICG6S41 | | | | | Itron Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001496_CR_FIRB | YB2O5TUONPB3W1X7WJ88 | | | | ITT US EQUITY | ITT Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001497_CR_FIRB | KD833U13JEIGETBW2749 | | | | JAH US EQUITY | Jarden Corp (fka Alltrista Corp) | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001498_CR_FIRB | 549300XR6O4ACB0KLV08 | | | | | JFB Firth Rixson, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001499_CR_FIRB | E0KSF7PFQ210NWI8Z391 | | | | DE UN Equity | John Deere Capital Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001500_CR_FIRB | 549300G0CFPGEF6X2043 | | NJ5106301000 | | JNJ GQ Equity | Johnson & Johnson | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001501_CR_FIRB | 3LB2NG8VUULSCV2NO430 | | | | JCI US EQUITY | Johnson Controls Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001502_CR_FIRB | LONOZNOJYIBXOHXWDB86 | | | | K US EQUITY | Kellogg Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001503_CR_FIRB | AGX0G2MXE54NFNNICD28 | | | | KU1 US EQUITY | Kentucky Utilities Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001504_CR_FIRB | MP3J6QPYPGN75NVW2S34 | | | | KMB UN Equity | Kimberly-Clark Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001505_CR_FIRB | 549300PDHUGWPWGOT525 | | DE2301470 | | | Kinder Morgan Energy Partners, L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001506_CR_FIRB | 5493005158BXZWGOX572 | | | | 3097Z US EQUITY | Koch Industries Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001507_CR_FIRB | 549300JF6LPRTRJ0FH50 | | | | KSS UN Equity | Kohl's Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001508_CR_FIRB | V1BYR0MM295ZPWYYS367 | | | | KRFT US EQUITY | Kraft Foods Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001509_CR_FIRB | GR3KVMWVCR54YWQNXU90 | | DE0933796 | | LTD GF Equity | L Brands, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001510_CR_FIRB | | | | | LINE US EQUITY | Linn Energy LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001511_CR_FIRB | 5493007B9BM9ZXJINO78 | | DE4009151 | | LYV UN Equity | Live Nation Entertainment, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001512_CR_FIRB | DPRBOZP0K5RM2YE8UU08 | | | | LMT US EQUITY | Lockheed Martin Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001513_CR_FIRB | WAFCR4OKGSC504WU3E95 | | NC0087443 | | LOW UN Equity | Lowe's Companies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001514_CR_FIRB | 2RTSLGQ89VMY18RHX631 | | | | | Manitowoc Co Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001515_CR_FIRB | 1FRVQX2CRLGC1XLP5727 | | DE3395371 | | MRO US Equity | Marathon Oil Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001516_CR_FIRB | 3BNYRYQHD39K4LCKQF12 | | DE4750998 | | MPC UN Equity | Marathon Petroleum Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001517_CR_FIRB | 225YDZ14ZO8E1TXUSU86 | | DE2798413 | | MAR US Equity | Marriott International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001518_CR_FIRB | 54930073HKEO6GZBSS03 | | | | 4614Z US EQUITY | Mars Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001519_CR_FIRB | 549300XMP3KDCKJXIU47 | | DE0706226 | | MMC UN Equity | Marsh & McLennan Companies, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001520_CR_FIRB | 5GCSNMQXHEYA1JO8QN11 | | DE0585027 | | MAS US Equity | Masco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001521_CR_FIRB | AR5L2ODV9HN37376R084 | | DE3390142 | | MA US Equity | MasterCard Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001522_CR_FIRB | 549300VELLG24KHTJ564 | | DE0673809 | | MAT US Equity | Mattel, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001523_CR_FIRB | UE2136O97NLB5BYP9H04 | | | | MCD US EQUITY | McDonald's Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001524_CR_FIRB | 549300WZWOM80UCFSF54 | | DE2417015 | | MCK US Equity | McKesson Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001525_CR_FIRB | 4DL8C98Z5G5IXZLH3578 | | | | MWV US Equity | MeadWestvaco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001526_CR_FIRB | D56MRZY2INAN94ZONZ37 | | | | MDT US EQUITY | Medtronic Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001527_CR_FIRB | 4YV9Y5M8S0BRK1RP0397 | | | | MRK US EQUITY | Merck & Co Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001528_CR_FIRB | INR2EJN1ERAN0W5ZP974 | | WA600413485 | | MSF NA Equity | Microsoft Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001529_CR_FIRB | 54930073LBBH6ZCBE225 | | | | TAP US EQUITY | Molson Coors Brewing Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001530_CR_FIRB | 549300DV9GIB88LZ5P30 | | VA05501796 | | KTF GF Equity | Mondelez International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001531_CR_FIRB | NONUZEX43GHIPSVDD938 | | DE3174788 | | MON US Equity | Monsanto Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001532_CR_FIRB | 6S552MUG6KGJVEBSEC55 | | DE0789650 | | MTLA GF Equity | Motorola Solutions, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001533_CR_FIRB | MOM4570XTJ5YYX7JKH83 | | DE2977161 | | NG/ LN Equity | National Grid USA | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001534_CR_FIRB | 549300VSP3RIX7FGDZ51 | | | | NEM US EQUITY | Newmont Mining Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001535_CR_FIRB | UMI46YPGBLUE4VGNNT48 | | | | NEE UN Equity | NextEra Energy Capital Holdings, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001536_CR_FIRB | 549300Z2ZSKKGUE3J147 | | | | NKE US EQUITY | Nike Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001537_CR_FIRB | ZHUWIE4VK4MIYES0UG62 | | IN2000033100151 | | NI UN Equity | NiSource Finance Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001538_CR_FIRB | 7D6DIU2QXTUJRFNNJA49 | | CAC1059173 | | 7201 JT Equity | Nissan Motor Acceptance Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001539_CR_FIRB | 02VFQXG2D1LR5ZH3K186 | | | | NBL UN Equity | Noble Energy, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001540_CR_FIRB | 549300S3IZB5P35KNV16 | | WA178071138 | | JWN US Equity | Nordstrom, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001541_CR_FIRB | RIMU48P07456QXSO0R61 | | | | NOC US EQUITY | Northrop Grumman Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001542_CR_FIRB | 6B6FQLPMMKB14LX6NY57 | | | | | Novelis Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001543_CR_FIRB | 549300GGJCRSI2TIEJ46 | | | | NUE UN Equity | Nucor Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001544_CR_FIRB | IM7X0T3ECJW4C1T7ON55 | | | | OXY US EQUITY | Occidental Petroleum | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001545_CR_FIRB | 52990006VBKYFQMQJX90 | | KvK 34311273 0000 | | OILT UD EQUITY | Oiltanking Finance B.V. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001546_CR_FIRB | HKUPACFHSSASQK8HLS17 | | | | OMC US EQUITY | Omnicom Group | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001547_CR_FIRB | 1Z4GXXU7ZHVWFCD8TV52 | | DE2457805 | | ORCL* MM Equity | Oracle Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001548_CR_FIRB | 549300TOPQ8NG4HGVK16 | | | | | Owens Corning | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001549_CR_FIRB | PH3S12DWZBHHQKVYZ297 | | WA177005077 | | PCAR US Equity | PACCAR Financial Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001550_CR_FIRB | KDTEY8BWE486IKZ3CC07 | | | | PCAR US EQUITY | Paccar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001551_CR_FIRB | SGY07Y7FNYBNLM6Z1M11 | | OR085297-86 | | BRK/A US Equity | PacifiCorp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001552_CR_FIRB | 5493002CONDB4N2HKI23 | | | | PH US EQUITY | Parker Hannifin Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001553_CR_FIRB | EJCO258LNNVSKAR2JX59 | | DE2864939 | | BTU US Equity | Peabody Energy Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001554_CR_FIRB | FJSUNZKFNQ5YPJ5OT455 | | NC0198463 | | PEP SE Equity | PepsiCo, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001555_CR_FIRB | 765LHXWGK1KXCLTFYQ30 | | | | PFE US EQUITY | Pfizer Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001556_CR_FIRB | 8YQ2GSDWYZXO2EDN3511 | | | | | PG&E Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001557_CR_FIRB | HL3H1H2BGXWVG3BSWR90 | | VA0670281-5 | | PMI SE Equity | Philip Morris International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001558_CR_FIRB | TWSEY0NEDUDCKS27AH81 | | | | | Pinnacle West Capital Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001559_CR_FIRB | 549300N2O26NW4ST6W55 | | DE0101728 | | PBI US Equity | Pitney Bowes Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001560_CR_FIRB | 5MRSWZYSSE4064ED3F25 | | | | | Plains Exploration & Production Co LP | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001561_CR_FIRB | 549300BKPEP01R3V6C59 | | PA284424 | | PPG UN Equity | PPG Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001562_CR_FIRB | ZU69GUVJQGZ6Z1UOOO79 | | | | PX US EQUITY | Praxair Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001563_CR_FIRB | 6S3X7J22E861RNTJSA74 | | | | 3252Z US EQUITY | President & Fellows of Harvard College | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001564_CR_FIRB | 2572IBTT8CCZW6AU4141 | | | | PG US EQUITY | Procter & Gamble Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001565_CR_FIRB | 5PRBRS5FEH7NREC8OR45 | | NJ0100802453 | | PRU US Equity | Prudential Financial, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001566_CR_FIRB | PUSS41EMO3E6XXNV3U28 | | | | PEG US EQUITY | Public Service Enterprise Group Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001567_CR_FIRB | 123WALMHY1GZXG2YDL90 | | | | PVH UN Equity | PVH Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001568_CR_FIRB | 8MCWUBXQ0WE04KMXBX50 | | DE2249088 | | DGX UN Equity | Quest Diagnostics Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001569_CR_FIRB | HO1QNWM0IXBZ0QSMMO20 | | | | RL UN Equity | Ralph Lauren Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001570_CR_FIRB | YR6K3WJN0KKLUPZSNL57 | | DE0472015 | | RTN US Equity | Raytheon Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001571_CR_FIRB | NKNQHM6BLECKVOQP7O46 | | | | RSG US EQUITY | Republic Services Group | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001572_CR_FIRB | PQQ60KVT5SJX0ETQT497 | | | | RKT US Equity | Rock-Tenn Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001573_CR_FIRB | VH3R4HHBHH12O0EXZJ88 | | | | ROK US Equity | Rockwell Automation, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001574_CR_FIRB | 549300LJXD867XMVE759 | | | | ROP UN Equity | Roper Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001575_CR_FIRB | K2NEH8QNVW44JIWK7Z55 | | C-38863 | | RCL NO Equity | Royal Caribbean Cruises Ltd. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001576_CR_FIRB | 549300TJCKW4BRXPJ474 | | | | RPM US Equity | RPM International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001577_CR_FIRB | 549300VXRTBPBK07QT94 | | | | 0398293Z US EQUITY | Ruby Pipeline LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001578_CR_FIRB | ZXJ6Y2OSPZXIVGRILD15 | | FL590739250 | | R US Equity | Ryder System, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001579_CR_FIRB | 549300NKZ6VCN5P3K723 | | DE2096948 | | SWY US Equity | Safeway Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001580_CR_FIRB | RLTHESQ0RNFQJWPBJN60 | | DE2258732 | | SGMS UW Equity | Scientific Games International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001581_CR_FIRB | Q0M0CZB4YN6JZ65WXI09 | | | | SEE US EQUITY | Sealed Air Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001582_CR_FIRB | PBBKGKLRK5S5C0Y4T545 | | CAC1991515 | | SRE US Equity | Sempra Energy | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001583_CR_FIRB | KAF673KJXD92C8KSLU49 | | | | SLGN US EQUITY | Silgan Holdings Inc [fka Silgan Corp] | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001584_CR_FIRB | MR92GTD0MJTTTTQDVG45 | | DE2360269 | | | Simon Property Group, L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001585_CR_FIRB | HHWAT5TDOYZMM26KKQ73 | | | | SNA US Equity | Snap-on Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001586_CR_FIRB | 549300FC3G3YU2FBZD92 | | | | | Southern Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001587_CR_FIRB | EFWMP121W54QV9MGOP87 | | DE4116263 | | SWN US Equity | Southwestern Energy Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001588_CR_FIRB | P761FCI0CPOG24I8JE10 | | | | SPW US Equity | SPX Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001589_CR_FIRB | 549300DJ09SMTO561131 | | | | SWK US Equity | Stanley Black & Decker, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001590_CR_FIRB | XQM2JINI1UL7642TU573 | | | | SPLS US Equity | Staples, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001591_CR_FIRB | 5493002F0SC4JTBU5137 | | MI148492 | | SYK US Equity | Stryker Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001592_CR_FIRB | 549300TXO070764WUH65 | | | | SPWR US EQUITY | Sunpower Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001593_CR_FIRB | YF6ZV0M6AU4FY94MK914 | | | | SYMC US Equity | Symantec Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001594_CR_FIRB | 5RGWIFLMGH3YS7KWI652 | | | | SYY US Equity | Sysco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001595_CR_FIRB | 8WDDFXB5T1Z6J0XC1L66 | | | | TGT US Equity | Target Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001596_CR_FIRB | 6HL0C5LCIE4TN8UZHL06 | | DE2980513 | | TRP UN Equity | TC PipeLines, LP | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001597_CR_FIRB | UUL85LWXB4NGSWWXIQ25 | | | | TFX US Equity | Teleflex Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001598_CR_FIRB | YAWJZJYEQ7M1SYMOS462 | | DE2106001 | | TEX UN Equity | Terex Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001599_CR_FIRB | CMTK1YBYNLPLIS3QLI53 | | | | TSO US EQUITY | Tesoro Petroleum | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001600_CR_FIRB | 549300VFZ8XJ9NUPU221 | | | | | The Estee Lauder Companies | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001601_CR_FIRB | HCHV7422L5HDJZCRFL38 | | DE0558016 | | TMO US Equity | Thermo Fisher Scientific Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001602_CR_FIRB | KNG3XRAA0RHN9H62OK76 | | | | TWX US EQUITY | Time Warner Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001603_CR_FIRB | B0I35MLPFXZSE70ASS73 | | | | TKR US EQUITY | Timken Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001604_CR_FIRB | 549300V2JRLO5DIFGE82 | | DE3058821 | | DTE GF Equity | T-Mobile USA, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001605_CR_FIRB | R1JB4KXN77XFCXOQKV49 | | DE7324254 | | TRN US Equity | Trinity Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001606_CR_FIRB | 3NWOXIHJSQCX0SM5Z749 | | DE3589359 | | TRW US Equity | TRW Automotive Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001607_CR_FIRB | G8NWFN4YP7CR6FOP4886 | | | | | Tupperware Brands Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001608_CR_FIRB | WD6L6041MNRW1JE49D58 | | | | TSN US Equity | Tyson Foods, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001609_CR_FIRB | MYF1DAS6G5WY7PRWCU78 | | DE0945814 | | ULVR LN Equity | Unilever Capital Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001610_CR_FIRB | K1OQBWM7XEOO08LDNP29 | | DE0890080 | | UAL UN Equity | United Airlines, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001611_CR_FIRB | D01LMJZU09ULLNCY6Z23 | | | | UPS US EQUITY | United Parcel Service Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001612_CR_FIRB | JNLUVFYJT1OZSIQ24U47 | | | | X UN Equity | United States Steel Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001613_CR_FIRB | I07WOS4YJ0N7YRFE7309 | | | | UTX US EQUITY | United Technologies Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001614_CR_FIRB | 549300VSXHFQVR770L55 | | DE4426189 | | | Univar Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001615_CR_FIRB | 549300BZXZ66F6DTIF20 | | VA0016487-1 | | UVV US Equity | Universal Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001617_CR_FIRB | KOO0397YRO83WY5MGD97 | | | | VRX CT Equity | Valeant Pharmaceuticals International | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001618_CR_FIRB | 549300XTO5VR8SKV1V74 | | | | VLO US EQUITY | Valero Energy Corp | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001619_CR_FIRB | 2S72QS2UO2OESLG6Y829 | | | | VZ US EQUITY | Verizon Communications Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001620_CR_FIRB | CWAJJ9DJ5Z7P057HV541 | | | | VFC US EQUITY | VF Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001621_CR_FIRB | X0ST5BPF0CZG9FE5OV61 | | | | VIA US EQUITY | Viacom Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001623_CR_FIRB | CQKUMNNZVDJLRYV2PT43 | | | | | Virginia Electric & Power Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001624_CR_FIRB | 549300JZ4OKEHW3DPJ59 | | | | V US Equity | Visa Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001625_CR_FIRB | 549300BMOJ05INE4YK86 | | DE2669712 | | | Vornado Realty L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001626_CR_FIRB | 549300UUPJ2NXDB68M19 | | DE0911551 | | | VW Credit, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001627_CR_FIRB | Y87794H0US1R65VBXU25 | | | | WMT US EQUITY | Wal-Mart Stores Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001628_CR_FIRB | 7260JQNI6SCF9FIV2392 | | | | DIS US EQUITY | Walt Disney Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001629_CR_FIRB | IQN3XTJNANI73KWRED03 | | | | | Walter Energy Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001630_CR_FIRB | 549300YX8JIID70NFS41 | | | | WM US EQUITY | Waste Management | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001631_CR_FIRB | 3CYEJKBUJZO3UW777J80 | | DE3797582 | | | WEA Finance LLC | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001632_CR_FIRB | WHENKOULSSK7WUM60H03 | | | | WHR US EQUITY | Whirlpool Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001633_CR_FIRB | D3W7PCXCBRQLL17DZ313 | | | | | World Fuel Services Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001634_CR_FIRB | T4VNTWMFQ7JQB65L7T35 | | DE3664441 | | WYN UN Equity | Wyndham Worldwide Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001635_CR_FIRB | LGJNMI9GH8XIDG5RCM61 | | MN37-AA | | XEL US Equity | Xcel Energy Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001636_CR_FIRB | 4KF48RN45X1OO8UBLY20 | | | | XRX UN Equity | Xerox Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001637_CR_FIRB | 6EY4K7ZMF9UX1CU6KC79 | | | | XIX GF Equity | Xilinx, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001638_CR_FIRB | 549300DF5MV96DRYLQ48 | | | | XYL US EQUITY | Xylem Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001639_CR_FIRB | 2P2YLDVPES3BXQ1FRB91 | | DE3343799 | | ZMH US Equity | Zimmer Holdings, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001640_CR_FIRB | 549300HD9Q1LOC9KLJ48 | | | | ZTS UN Equity | Zoetis Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001641_CR_FIRB | 5493007CO5W5OBFG7L21 | | | | | RETAIL ESTATES NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001642_CR_FIRB | 549300QSUNKAEBMYIR16 | | | | | RAVAGO S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001643_CR_FIRB | 549300O3SGMD4K45DN61 | | | BE 0404621642 | | ALCATEL-LUCENT BELL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001644_CR_FIRB | 54930031IF9XW7PCY637 | | | BE 0403992231 | | Atlas Copco Airpower | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001645_CR_FIRB | 549300PR82EONF1NKE18 | | | BE 0473566965 | | BELFIMA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001646_CR_FIRB | 549300UOBXCS79E82606 | | | BE 0404535431 | | Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001647_CR_FIRB | 549300VSM2RG55U2QU15 | | | BE 0400853488 | | BRUSSELS AIRLINES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001648_CR_FIRB | 5493007ZLRNTTT9B6384 | | | | | Carrefour Finance SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001649_CR_FIRB | 529900P0HVIO92I8AU52 | | | BE 0422362447 | | COCKERILL MAINTENANCE & INGENIERIE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001650_CR_FIRB | 549300VWVXR1GOHG0E16 | | | BE 0425702910 | | COFELY FABRICOM sa | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001651_CR_FIRB | 5493003N7PPOYDZI1G90 | | | BE 0400464795 | | COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001652_CR_FIRB | 5299009GDDJ20VCTA286 | | | BE 0404411707 | | CONTINENTAL BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001653_CR_FIRB | 549300NF0J86QSGBSV95 | | | BE 0413572663 | | DELDO AUTOBANDEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001654_CR_FIRB | 549300KT827RUL680A73 | | | BE0428741087 | | DIETEREN Treasury | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001655_CR_FIRB | 5493000G720YN71E2S86 | | | BE 0435305514 | | DREDGING INTERNATIONAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001656_CR_FIRB | 529900YOYR5FW12UBJ80 | | | BE 0471811661 | | EDF Luminus | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001657_CR_FIRB | 549300F203XBWYK45D98 | | | BE 0411515075 | | Emmaüs vzw | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001658_CR_FIRB | 529900T3V512W5JEJF78 | | | BE 0406183144 | | Evonik Degussa Antwerpen | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001659_CR_FIRB | 5493006GOR72R0ZYBN98 | | | BE 0860409202 | | EXMAR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001660_CR_FIRB | 52990071WX2UW1WNHC16 | | | BE 0402954628 | | FLUXYS BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001661_CR_FIRB | 529900RL1B6NSLKU7P45 | | | BE 0821382439 | | FLUXYS FINANCE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001662_CR_FIRB | 549300EL1OTYCHBFUV17 | | | BE 0442100363 | | GDF SUEZ CC SCRL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001663_CR_FIRB | 549300AS6JDY8GAUB274 | | | BE 0831958211 | | GDF SUEZ ENERGY MANAGEMENT TRADING | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001664_CR_FIRB | 6IM6CQKADLNCQGUEU352 | | | BE0439255986 | | GEMS Services SA/NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001665_CR_FIRB | 549300UFHGFY5IOON989 | | | BE 0220324117 | | Gimv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001666_CR_FIRB | 5493004EAZQ20FYJKT70 | | | BE 0438202052 | | greif services belgium | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001667_CR_FIRB | 5299004FBX5DGG463D98 | | | BE 0430060188 | | HERAEUS ELECTRO - NITE INTERNATIONAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001668_CR_FIRB | 5493002TTO3072KC6L60 | | | BE 0402220594 | | Hewlett - Packard Belgium | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001669_CR_FIRB | 549300VI27GGJFIOCP26 | | | BE 0440113348 | | INTERNATIONAL FINANCE CENTER CFE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001670_CR_FIRB | 5493002RVRZ1S3CPUI26 | | | BE 0428750985 | | ION BEAM APPLICATIONS S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001671_CR_FIRB | 54930073JZQL85NE3817 | | | BE 0222343301 | | IVERLEK | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001672_CR_FIRB | 549300YEC7519H8CBF72 | | | BE 0473587751 | | J.C. General Services CVBA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001673_CR_FIRB | 549300U0BLKP6Y8LPX16 | | | BE 0404778426 | | Katoen Natie | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001674_CR_FIRB | 529900X1VAF3IXDZJ071 | | | | | LE PEIGNE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001675_CR_FIRB | 549300ROPVHSEKEMW107 | | | BE 0807049797 | | LOCORAIL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001676_CR_FIRB | 549300L6DOLPEQSOI005 | | | BE 0405580655 | | MATEXI afkorting van MAATS-CHAPPIJ TOT EXPLOITATIE IMMOBILIEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001677_CR_FIRB | 5493007JS0ZHJVBUWP18 | | | BE 0456810810 | | MOBISTAR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001678_CR_FIRB | 549300V3ES7BVGYNRZ58 | | | BE 0413630071 | | N.V BESIX S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001679_CR_FIRB | 529900P78BT1RIIYWY69 | | | BE 0458885719 | | NUTRECO CAPITAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001680_CR_FIRB | 549300XHGK09MEWMOL68 | | | BE 0419457296 | | Ontex bvba | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001681_CR_FIRB | 5299009CBE6VJXABZS81 | | | BE 0436410522 | | RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001682_CR_FIRB | 529900P4SONA6KVTRT86 | | | BE 0428343981 | | RECTICEL INTERNATIONAL SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001683_CR_FIRB | 529900LK4T42CNH2U882 | | | BE 0434475767 | | S.B. MANAGEMENT AND SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001684_CR_FIRB | 529900FTYUE9QOXMU884 | | | BE 0434284638 | | SAINT-GOBAIN BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001685_CR_FIRB | 549300CCKFF44A550J72 | | | BE 0400747580 | | SARENS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001686_CR_FIRB | 549300JTFH1WHCEMIN40 | | | BE 0407139583 | | SD WORX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001687_CR_FIRB | HB7FFAZI0OMZ8PP8OE26 | | | BE 0413330856 | | Society for Worldwide Interbank Financial Telecommunication | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001688_CR_FIRB | 213800IS5GA1OZ8RBM85 | | | BE 0473416418 | | TELENET nv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001689_CR_FIRB | 529900R7MYQQO8CHR962 | | | BE 0403063902 | | TOTAL BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001690_CR_FIRB | 5299003N2SCVNU16O909 | | | BE 0403079441 | | Total Petrochemicals & Refining SA/NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001691_CR_FIRB | 549300ZSTW3D1UXOXY91 | | | BE 0412639681 | | TRACTEBEL ENGINEERING sa | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001693_CR_FIRB | 549300J5X4E65PJHE355 | | | BE 0464538245 | | VPK SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001694_CR_FIRB | 5493002MUOV04NSPT571 | 2796756-1 | | | | RBC INVESTOR SERVICES TRUST | CA | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001695_CR_FIRB | 549300G6ZUFBJVLAJQ46 | | | | | MERCURIA ENERGY TRADING SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001696_CR_FIRB | 5299009K1FINARYDEC72 | | | | | RENAULT FINANCE SA | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001697_CR_FIRB | 549300WZRVQERM819Z90 | 1141987-6 | CH02039235685 | | | Schweizerische RÃ¼ckversicherungs-Gesellschaft AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001698_CR_FIRB | 52990031Q7PCTSUSRW11 | 2820823-9 | HRB40498 | | | LBBW Dublin Management GmbH | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001699_CR_FIRB | 529900GHE5268QPEOH13 | 2537992-6 | HRB106727 | | | LIDL IRELAND GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001700_CR_FIRB | 529900USFSZYPS075O24 | 1144838-8 | HRB3790 | | | VOLKSWAGEN FINANCIAL SERVICES AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001701_CR_FIRB | 549300Y5BJOTCMUYT658 | | | | | ARCELORMITTAL TREASURY SNC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001702_CR_FIRB | 969500KY4MRVCLM9HE48 | | | | | EDF ENERGIES NOUVELLES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001703_CR_FIRB | 529900QI55ZLJVCMPA71 | | | | | TOTAL CAPITAL | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001704_CR_FIRB | 2138006E2VG89XLORJ06 | | 02366682 | | | YORKSHIRE WATER SERVICES LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001705_CR_FIRB | 549300BPQYQ838KE1X51 | | | | | UNIPEC ASIA COMPANY LIMITED | HK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001706_CR_FIRB | 213800SKZTSE2L1BII69 | | | | | THAMES WATER UTILITIES CAYMAN FINANCE LIMITED | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001707_CR_FIRB | 0YQH6LCEF474UTUV4B96 | | KvK 34313428 0000 | | | ENEL FINANCE INTERNATIONAL N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001708_CR_FIRB | 4ME66GO1Q4T87C52WS37 | | KvK 33134831 0000 | | | GENERAL ELECTRIC INTERNATIONAL INC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001709_CR_FIRB | | | | | 1310Z AR Equity | Argentina | AR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001710_CR_FIRB | | | | | 1525Z AU Equity | Australia | AU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001711_CR_FIRB | | | | | 1480Z AV Equity | Austria | AT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001712_CR_FIRB | | | | | 43886Z BD Equity | Bangladesh | BD | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001713_CR_FIRB | | | | | 111136Z BB Equity | Belgium | BE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001714_CR_FIRB | | | | | 1323Z BZ Equity | Brazil | BR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001715_CR_FIRB | | | | | 129225Z BU Equity | Bulgaria | BG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001716_CR_FIRB | | | | | 80710Z CN Equity | Canada | CA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001717_CR_FIRB | | | | | 45793Z CI Equity | Chile | CL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001718_CR_FIRB | | | | | PRCH CH Equity | China | CN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001719_CR_FIRB | | | | | 1153Z CB Equity | Colombia | CO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001720_CR_FIRB | | | | | 1040Z CP Equity | Czech Republic | CZ | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001721_CR_FIRB | | | | | 1271Z DC Equity | Denmark | DK | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001722_CR_FIRB | | | | | 1083Z EY Equity | Egypt | EG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001723_CR_FIRB | | | | | 1000Z ET Equity | Estonia | EE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001724_CR_FIRB | | | | | 1306Z FH Equity | Finland | FI | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001725_CR_FIRB | | | | | 223727Z FP Equity | France | FR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001726_CR_FIRB | | | | | 3413Z GR Equity | Germany | DE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001727_CR_FIRB | | | | | 1004Z GA Equity | Greece | GR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001728_CR_FIRB | | | | | 1182Z HB Equity | Hungary | HU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001729_CR_FIRB | | | | | 1504Z IN Equity | India | IN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001730_CR_FIRB | | | | | 1133Z IJ Equity | Indonesia | ID | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001731_CR_FIRB | | | | | 1266Z ID Equity | Ireland | IE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001732_CR_FIRB | | | | | 3343943Z IT Equity | Israel | IL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001733_CR_FIRB | | | | | 2103Z IM Equity | Italy | IT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001734_CR_FIRB | | | | | JAPZ JP Equity | Japan | JP | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001735_CR_FIRB | | | | | 1001Z KN Equity | Kenya | KE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001736_CR_FIRB | | | | | 3344606Z LR Equity | Latvia | LV | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001737_CR_FIRB | | | | | 1092Z LH Equity | Lithuania | LT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001738_CR_FIRB | | | | | 1110Z LX Equity | Luxembourg | LU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001739_CR_FIRB | | | | | 1124Z MK Equity | Malaysia | MY | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001740_CR_FIRB | | | | | 5753Z US Equity | Malta | MT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001741_CR_FIRB | | | | | 1426Z MM Equity | Mexico | MX | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001742_CR_FIRB | | | | | 1096Z MC Equity | Morocco | MA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001743_CR_FIRB | | | | | 1533Z NA Equity | Netherlands | NL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001744_CR_FIRB | | | | | 46443Z NZ Equity | New Zealand | NZ | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001745_CR_FIRB | | | | | 1233Z NO Equity | Norway | NO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001746_CR_FIRB | | | | | 279379Z PM Equity | Philippines | PH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001747_CR_FIRB | | | | | 1084Z PW Equity | Poland | PL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001748_CR_FIRB | | | | | 1174Z PL Equity | Portugal | PT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001749_CR_FIRB | | | | | 1089Z RO Equity | Romania | RO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001750_CR_FIRB | | | | | 4458Z RU Equity | Russia | RU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001751_CR_FIRB | | | | | 3344642Z AB Equity | Saudi Arabia | SA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001752_CR_FIRB | | | | | 1545Z SP Equity | Singapore | SG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001753_CR_FIRB | | | | | 1023Z SK Equity | Slovakia | SK | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001754_CR_FIRB | | | | | 1091Z SV Equity | Slovenia | SI | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001755_CR_FIRB | | | | | 50184Z SJ Equity | South Africa | ZA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001756_CR_FIRB | | | | | ROKZ KS Equity | South Korea | KR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001757_CR_FIRB | | | | | 1841Z SM Equity | Spain | ES | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001758_CR_FIRB | | | | | 204283Z EK Equity | Sudan | SD | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001759_CR_FIRB | | | | | 1179Z SS Equity | Sweden | SE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001760_CR_FIRB | | | | | 344758Z SW Equity | Switzerland | CH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001761_CR_FIRB | | | | | 116657Z TT Equity | Taiwan | TW | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001762_CR_FIRB | | | | | 1179Z TB Equity | Thailand | TH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001763_CR_FIRB | | | | | 114144Z TI Equity | Turkey | TR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001764_CR_FIRB | | | | | 1089Z UZ Equity | Ukraine | UA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001765_CR_FIRB | | | | | 3344698Z UH Equity | United Arab Emirates | AE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001766_CR_FIRB | | | | | 6152Z LN Equity | United Kingdom | GB | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001768_CR_FIRB | | | | | 3352Z US Equity | United States | US | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001769_CR_FIRB | | | | | 1069Z VC Equity | Venezuela | VE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001770_CR_FIRB | | | | | 231715Z VN Equity | Vietnam | VN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001771_CR_FIRB | ZTMSNXROF84AHWJNKQ93 | | | | | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT | US | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| GG_0001772_CR_FIRB | QKL54NQY28TCDAI75F60 | | | | | INTERNATIONAL FINANCE CORPORATION | US | Sovereign sample | General governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001773_CR_FIRB | BFXS5XCH7N0Y05NIXW11 | | | | 3531454Z NA EQUITY | ABN Amro | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001774_CR_FIRB | | | | CNE100000Q43 | 1288 HK EQUITY | Agricultural Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001775_CR_FIRB | 3U8WV1YX2VMUHH7Z1Q21 | | | IE0000197834 | ALBK ID EQUITY | ALLIED IRISH BANKS PLC | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001776_CR_FIRB | 5299009N55YRQC69CN08 | | | GRS015013006 | ALPHA GA EQUITY | Alpha Bank | GR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001777_CR_FIRB | JHE42UYNWWTJB8YTTU19 | | | AU000000ANZ3 | ANZ AU EQUITY | ANZ | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001778_CR_FIRB | 549300CTUU1RFXHQJE44 | | | US0594603039 | BBD US EQUITY | Banco Bradesco | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001779_CR_FIRB | JU1U6S0DG9YLT7N8ZV32 | | | PTBCP0AM0007 | BCP PL EQUITY | BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP) | PT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001780_CR_FIRB | QE0Q0253K88YAGNPE356 | | | BRBBASACNOR3 | BBAS3 BZ EQUITY | Banco Do Brasil | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001781_CR_FIRB | 5493006P8PDBI8LC0O96 | | | IT0005002883 | BP IM EQUITY | Banco Popolare | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001782_CR_FIRB | 9DJT3UXIJIZJI4WXO774 | | | US0605051046 | BAC US EQUITY | Bank of America Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001783_CR_FIRB | 54930053HGCFWVHYZX42 | | | CNE1000001Z5 | 3988 HK EQUITY | Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001784_CR_FIRB | | | | CNE100000205 | 3328 HK EQUITY | Bank of Communications | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001785_CR_FIRB | CO6GC26LCGGRTUESIP55 | | | HK0023000190 | 23 HK EQUITY | Bank of East Asia Ltd. | HK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001786_CR_FIRB | Q2GQA2KF6XJ24W42G291 | | | IE0030606259 | BKIR ID EQUITY | BANK OF IRELAND | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001787_CR_FIRB | NQQ6HPCNCCU6TUTQYE16 | | | CA0636711016 | BMO CN EQUITY | Bank of Montreal | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001788_CR_FIRB | WFLLPEPC7FZXENRZV188 | | | US0640581007 | BK US EQUITY | Bank of New York Mellon Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001789_CR_FIRB | L3I9ZG2KFGXZ61BMYR72 | | | CA0641491075 | BNS CN EQUITY | Bank of Nova Scotia | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001790_CR_FIRB | 549300685QG7DJS55M76 | | | ES0113307021 | BKIA SM EQUITY | Bankia | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001791_CR_FIRB | VWMYAEQSTOPNV0SUGU82 | | | ES0113679I37 | BKT SM EQUITY | BANKINTER | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001792_CR_FIRB | G5GSEF7VJP5I7OUK5573 | | | GB0031348658 | BARC LN EQUITY | Barclays Plc | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001794_CR_FIRB | VDYMYTQGZZ6DU0912C88 | 1103165-5 | | | BLGZ GR EQUITY | Bayerische Landesbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001795_CR_FIRB | K8MS7FD7N5Z2WQ51AZ71 | | | ES0113211835 | BBVA SM EQUITY | BBVA | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001796_CR_FIRB | A5GWLFH3KM7YV2SFQL84 | | | | CCBG BB EQUITY | Belfius (Ex-Dexia bank) | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001797_CR_FIRB | R0MUWSFPU8MPRO8K5P83 | | | FR0000131104 | BNP FP EQUITY | BNP Paribas | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001798_CR_FIRB | 9695005MSX1OYEMGDF46 | | | | 3692594z fp equity | BPCE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001799_CR_FIRB | 7CUNS533WID6K7DGFI87 | | | ES0140609019 | CABK SM EQUITY | CaixaBank | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001800_CR_FIRB | 2IGI19DL77OX0HC3ZE78 | | | CA1360691010 | CM CN EQUITY | Canadian Imperial Bank of Commerce | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001801_CR_FIRB | | | | CNE1000001Q4 | 998 HK EQUITY | China CITIC Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001802_CR_FIRB | 5493001KQW6DM7KEDR62 | | | CNE1000002H1 | 939 HK EQUITY | China Construction | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001803_CR_FIRB | | | | CNE100000SL4 | 601818 CH EQUITY | China Everbright Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001804_CR_FIRB | 549300MKO5B60FFIHF58 | | | CNE1000002M1 | 3968 HK EQUITY | China Merchants Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001805_CR_FIRB | 549300HBUGSQD1VCXG94 | | | CNE100000HF9 | 1988 HK EQUITY | China Minsheng Banking Corp., Ltd. | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001806_CR_FIRB | 6SHGI4ZSSLCXXQSBB395 | | | US1729674242 | C US EQUITY | Citigroup | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001807_CR_FIRB | 851WYGNLUQLFZBSYGB56 | 1106139-7 | | DE000CBK1001 | CBK GY EQUITY | Commerzbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001808_CR_FIRB | MSFSBD3QN1GSN7Q6C537 | | | AU000000CBA7 | CBA AU EQUITY | Commonwealth | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001809_CR_FIRB | 969500TJ5KRTCJQWXH05 | | | FR0000045072 | ACA FP EQUITY | Crédit Agricole | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001810_CR_FIRB | 9695000CG7B84NLR5984 | | | | CMUT FP EQUITY | Crédit Mutuel | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001811_CR_FIRB | ANGGYXNX0JLX3X63JN86 | | | CH0012138530 | CSGN VX EQUITY | Credit Suisse | CH | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001812_CR_FIRB | MAES062Z21O4RZ2U7M96 | | | DK0010274414 | DANSKE DC EQUITY | Danske Bank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001813_CR_FIRB | 7LTWFZYICNSX8D621K86 | 1106989-5 | | DE0005140008 | DBk GY EQUITY | Deutsche Bank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001814_CR_FIRB | 549300GKFG0RYRRQ1414 | | | NO0010031479 | DNB NO EQUITY | DNB NOR | NO | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001815_CR_FIRB | 529900HNOAA1KXQJUQ27 | 1107041-4 | | DE0008343104 | DGBK GR EQUITY | DZ BANK AG Deutsche Zentral-Genossenschaftsbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001816_CR_FIRB | JEUVK5RWVJEN8W0C9M24 | | | GRS323003004 | EUROB GA EQUITY | EFG EUROBANK ERGASIAS | GR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001817_CR_FIRB | PQOH26KWDF7CG10L6792 | | | AT0000652011 | EBS AV EQUITY | Erste Group Bank AG | AT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001818_CR_FIRB | 549300GGF3CSCFS5UT61 | | | PTBES0AM0007 | BES PL EQUITY | ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG) | PT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001819_CR_FIRB | THRNG6BD57P9QWTQLG42 | | | US3167731005 | FITB US EQUITY | Fifth Third Bancorp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001820_CR_FIRB | 784F5XWPLTWKTBV3E584 | | | US38141G1040 | GS US EQUITY | Goldman Sachs Group | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001821_CR_FIRB | MLU0ZO3ML4LN2LL2TL39 | | | GB0005405286 | HSBA LN EQUITY | HSBC Holdings | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001823_CR_FIRB | | | | CNE000001QZ7 | 601166 CH EQUITY | Industrial Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001824_CR_FIRB | 5493002ERZU2K9PZDL40 | | | CNE1000003G1 | 1398 HK EQUITY | Industrial Commercial Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001825_CR_FIRB | 3TK20IVIUJ8J3ZU0QE75 | | | NL0000303600 | INGA NA EQUITY | ING | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001826_CR_FIRB | 2W8N8UU78PMDQKZENC08 | | | IT0000072618 | ISP IM EQUITY | Intesa | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001827_CR_FIRB | 635400DTNHVYGZODKQ93 | | | | ILOA ID EQUITY | Permanent TSB Group Holdings Plc | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001828_CR_FIRB | BZO2P8KHO2O10H5QQ663 | | | BRITUBACNPR1 | ITUB4 BZ EQUITY | Itaú Unibanco Holding | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001829_CR_FIRB | 8I5DZWZKVSZI1NUHU748 | | | US46625H1005 | JPM US EQUITY | JPMorgan Chase & Co. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001830_CR_FIRB | 3M5E1GQGKL17HI6CPN30 | | | DK0010307958 | JYSK DC EQUITY | Jyske Bank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001831_CR_FIRB | 213800X3Q9LSAKRUWY91 | | | BE0003565737 | KBC BB EQUITY | KBC | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001832_CR_FIRB | 549300XXMOJSIW8P4769 | | | KR7060000007 | 060000 KS EQUITY | Kookmin Bank | KR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001833_CR_FIRB | B81CK4ESI35472RHJ606 | 1001144-3 | | | 2525Z GR EQUITY | Landesbank Baden-Württemberg | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001834_CR_FIRB | 549300PPXHEU2JF0AM85 | | | GB0008706128 | LLOY LN EQUITY | Lloyds Banking Group | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001836_CR_FIRB | 4ZHCHI4KYZG2WVRT8631 | | | AU000000MQG1 | MQG AU EQUITY | Macquarie | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001837_CR_FIRB | PSNL19R2RXX5U3QWHI44 | 1012492 | 343508 | IT0000062957 | mb im equity | Mediobanca SpA | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001838_CR_FIRB | | | | JP3902900004 | 8306 JP EQUITY | Mitsubishi UFJ Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001839_CR_FIRB | RB0PEZSDGCO3JS6CEU02 | | | JP3885780001 | 8411 JP EQUITY | Mizuho Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001840_CR_FIRB | J4CP7MHCXR8DAQMKIL78 | | | IT0001334587 | BMPS IM EQUITY | Monte Dei Paschi | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001841_CR_FIRB | IGJSJL3JD5P30I6NJZ34 | | | US6174464486 | MS US EQUITY | Morgan Stanley | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001842_CR_FIRB | F8SB4JFBSYQJRQEH3Z21 | | | AU000000NAB4 | NAB AU EQUITY | National Australia Bank | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001843_CR_FIRB | 549300XFX12G42QIKN82 | | | | 0916972D LN EQUITY | Nationwide Building Society | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001845_CR_FIRB | 549300B3CEAHYG7K8164 | | | JP3762600009 | 8604 JP EQUITY | Nomura Holdings | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001846_CR_FIRB | DSNHHQ2B9X5N6OUJ1236 | 1124864-8 | | | 2531Z GR EQUITY | Norddeutsche Landesbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001847_CR_FIRB | 6SCPQ280AIY8EP3XFW53 | | | SE0000427361 | NDA SS EQUITY | Nordea | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001848_CR_FIRB | 549300GLF98S992BC502 | | | US6658591044 | NTRS US EQUITY | Northern Trust Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001849_CR_FIRB | 7437003B5WFBOIEFY714 | | | | | OP Osuuskunta | FI | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001850_CR_FIRB | CFGNEKW0P8842LEUIA51 | | | US6934751057 | PNC US EQUITY | PNC Financial Services Group | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001851_CR_FIRB | DG3RU1DBUFHT4ZF9WN62 | | | | 682055Z NA EQUITY | Rabobank | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001852_CR_FIRB | EVOYOND2GGP3UHGGE885 | | | AT0000606306 | RBI AV EQUITY | Raiffeisen Zentralbank Österreich AG | AT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001853_CR_FIRB | ES7IP3U3RHIGC71XBU11 | | | CA7800871021 | RY CN EQUITY | Royal Bank of Canada | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001854_CR_FIRB | 2138005O9XJIJN4JPN90 | | | GB00B7T77214 | RBS LN EQUITY | Royal Bank of Scotland | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001856_CR_FIRB | 5493006QMFDDMYWIAM13 | | | ES0113900J37 | SAN SM EQUITY | Santander | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001857_CR_FIRB | 549300WE6TAF5EEWQS81 | | | RU0009029540 | SBER RX EQUITY | Sberbank | RU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001858_CR_FIRB | F3JS33DEI6XQ4ZBPTN86 | | | SE0000148884 | SEBA SS EQUITY | SEB | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001859_CR_FIRB | | | | CNE0000011B7 | 600000 CH EQUITY | Shanghai Pudong Development Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001860_CR_FIRB | O2RNE8IBXP4R0TD8PU41 | | | FR0000130809 | GLE FP EQUITY | Société Générale | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001861_CR_FIRB | U4LOSYZ7YG4W3S5F2G91 | | | GB0004082847 | STAN LN EQUITY | Standard Chartered Group | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001863_CR_FIRB | 5493001JZ37UBBZF6L49 | | | INE062A01012 | SBIN IN EQUITY | State Bank of India | IN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001864_CR_FIRB | 549300ZFEEJ2IP5VME73 | | | US8574771031 | STT US EQUITY | State Street Corp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001865_CR_FIRB | | | | JP3890350006 | 8316 JP EQUITY | Sumitomo Mitsui Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001866_CR_FIRB | 7E1PDLW1JL6TS0BS1G03 | | | US8679141031 | STI US EQUITY | SunTrust Banks Inc. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001867_CR_FIRB | NHBDILHZTYCNBV5UYZ31 | | | SE0000193120 | SHBA SS EQUITY | Svenska Handelsbanken | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001868_CR_FIRB | M312WZV08Y7LYUC71685 | | | SE0000242455 | SWEDA SS EQUITY | Swedbank | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001869_CR_FIRB | GP5DT10VX1QRQUKVBK64 | | | DK0010311471 | SYDB DC EQUITY | Sydbank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001870_CR_FIRB | | | | | NORZ JP EQUITY | The Norinchukin Bank | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001871_CR_FIRB | PT3QB789TSUIDF371261 | | | CA8911605092 | TD CN EQUITY | Toronto-Dominion Bank | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001872_CR_FIRB | N1GZ7BBF3NP8GI976H15 | | | US9029733048 | USB US EQUITY | U.S. Bancorp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001873_CR_FIRB | 81560097964CBDAED282 | | | | UBI IM EQUITY | UBI Banca | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001874_CR_FIRB | BFM8T61CT2L1QCEMIK50 | | | | UBSN VX EQUITY | UBS | CH | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001875_CR_FIRB | 549300TRUWO2CD2G5692 | | | IT0004781412 | UCG IM EQUITY | Unicredit | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001876_CR_FIRB | IO66REGK3RCBAMA8HR66 | | | SG1M31001969 | UOB SP EQUITY | United Overseas Bank Ltd. | SG | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001877_CR_FIRB | | | | RU000A0JP5V6 | VTBR RX EQUITY | VTB Bank | RU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001878_CR_FIRB | PBLD0EJDB5FWOLXP3B76 | | | US9497461015 | WFC US EQUITY | Wells Fargo & Company | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001879_CR_FIRB | EN5TNI6CI43VEPAMHL14 | | | AU000000WBC1 | WBC AU EQUITY | Westpac | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001880_CR_FIRB | | | | KR7053000006 | 053000 ks equity | Woori Finance Holding | KR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001881_CR_FIRB | 2138002Y3WMK6RZS8H90 | | | | | NATIONAL BANK OF ABU DHABI | AE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001882_CR_FIRB | A6NZLYKYN1UV7VVGFX65 | | | BE 0404453574 | | Argenta Spaarbank NV/SA | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001883_CR_FIRB | 529900WPR59SSV2AOJ29 | | | BE 0414392710 | | BNP Paribas Fortis Factor | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001884_CR_FIRB | KGCEPHLVVKVRZYO1T647 | | | BE 0403199702 | | BNP PARIBAS FORTIS SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001885_CR_FIRB | 549300OZ46BRLZ8Y6F65 | | | BE 0429875591 | | Euroclear Bank SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001886_CR_FIRB | JLS56RAMYQZECFUF2G44 | | | BE 0403200393 | | ING BELGIUM SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001887_CR_FIRB | 5493008QOCP58OLEN998 | | | BE 0404453475 | | Investar | BE | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001888_CR_FIRB | 6B2PBRV1FCJDMR45RZ53 | | | BE 0462920226 | | KBC BANK NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001889_CR_FIRB | Q5BP2UEQ48R75BOTCB92 | | | | | Ceskoslovenska obchodni banka as | CZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001890_CR_FIRB | KR6LSKV3BTSJRD41IF75 | 2900164-1 | 64948242 | | | UNICREDIT CZ/SK PRA | CZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001891_CR_FIRB | 2ZCNRR8UK83OBTEK2170 | 1103210-9 | HRB42148 | | | Unicredit Bank AG | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001892_CR_FIRB | 529900GJD3OQLRZCKW37 | 1134792-9 | HRB1819 | | | VOLKSWAGEN BANK GMBH | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001893_CR_FIRB | CXW2O4H2U3MBVXMY1773 | | | | | NORDEA BANK FINLAND PLC | FI | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001894_CR_FIRB | 969500VHCVGOH0RM3X42 | | | | | AXA CORPORATE SOLUTIONS ASSURANCE | FR | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001895_CR_FIRB | 549300WCGB70D06XZS54 | | | | | BNP Paribas Securities Services | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001896_CR_FIRB | 1VUV7VQFKUOQSJ21A208 | | | | | CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001897_CR_FIRB | F4G136OIPBYND1F41110 | | | | | DEXIA CREDIT LOCAL | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001898_CR_FIRB | KX1WK48MPD4Y2NCUIZ63 | | | | | NATIXIS SA | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001899_CR_FIRB | QP3XKRKS0CX2T3O07L95 | | 02857033 | | | CARGILL GLOBAL FUNDING PLC | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001900_CR_FIRB | 549300ZT0RVWCG8T4L55 | | 03196171 | | | CLERICAL MEDICAL INVESTMENT GROUP LTD | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001901_CR_FIRB | TXDSU46SXBWIGJ8G8E98 | | 00995939 | | | RBC EUROPE | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001902_CR_FIRB | 0LC1OXN013FUKQASJB58 | 1466050-0 | | | | ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED | GG | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001903_CR_FIRB | 2HI3YI5320L3RW6NJ957 | 1116658-4 | | | | THE HONGKONG AND SHA | HK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001904_CR_FIRB | N1FBEDJ5J41VKZLO2475 | | | | 3445100Z ID Equity | CITIBANK EUROPE PLC | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001905_CR_FIRB | HRRVUBV0XN84YQZT6245 | | | XS0227637500 | | DEPFA BANK PLC-DUBLIN HEAD OFFICE | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001906_CR_FIRB | EQYXK86SF381Q21S3020 | | | | 3459384Z LN Equity | MERRILL LYNCH INTERNATIONAL BANK LIMITED | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001907_CR_FIRB | 549300F99IL9YJDWH369 | 1105105-9 | | | | HSBC BANK MIDDLE EAST LIMITED | JE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001908_CR_FIRB | C3GTMMZIHMY46P4OIX74 | 1123361-6 | 019901008846 | | | THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001909_CR_FIRB | 549300OL514RA0SXJJ44 | | B9248 | | | CLEARSTREAM BANKING S.A. | LU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001910_CR_FIRB | 5493006YXS1U5GIHE750 | | | | | European Investment Bank | LU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001911_CR_FIRB | 549300X34UUBDEUL1Z91 | | | | XHB GR EQUITY | HSBC BANK MALTA PLC | MT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001912_CR_FIRB | G8ZTNESVNKW4NN761W05 | | KvK 33170459 0000 | | | ABN AMRO CLEARING BANK NV | NL | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001913_CR_FIRB | X3CZP3CK64YBHON1LE12 | | KvK 33002587 1594 | | | THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001914_CR_FIRB | HZSN7FQBPO5IEWYIGC72 | | | | | ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE | NZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001915_CR_FIRB | 54930044PULMORCKB765 | | | | | SAUDI ARABIAN MONETARY AGENCY | SA | Institutions sample | Central banks | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001916_CR_FIRB | CWZ8NZDH5SKY12Q4US31 | | | | | Citibank AS | TR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001917_CR_FIRB | B4TYDEB6GKMZO031MB27 | | | | | Bank of America NA | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001918_CR_FIRB | HPFHU0OQ28E4N0NFVK49 | | | | | BANK OF NEW YORK MELLON | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001919_CR_FIRB | E57ODZWZ7FF32TWEFA76 | | | | | Citibank NA | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001920_CR_FIRB | 7H6GLXDRUGQFU57RNE97 | | KvK 33278302 0000 | | | JPMorgan Chase Bank N | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001921_CR_FIRB | 571474TGEMMWANRLN572 | 1203023-5 | | | | STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0000001_CR_AIRB | | 1040 | 58237v | | 0296104D AV EQUITY | ALPINE Bau GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000002_CR_AIRB | 5299005VO3GJ18GL5F14 | 8670870 | 310593f | | | AMAG Austria Metall AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000003_CR_AIRB | 549300VZKC61IR5U8G96 | 26972 | 50935f | AT0000730007 | ANDR AV EQUITY | ANDRITZ AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000004_CR_AIRB | 529900LMTI8YSE62EI88 | | | | LHA GF Equity | AUSTRIAN AIRLINES AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000005_CR_AIRB | 5299004QD601B8U1HD44 | 131830 | 109445z | | | Austrian Gaming Industries GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000006_CR_AIRB | 529900J7EWWGQ375DL84 | 2410 | 53507m | | | AVL List GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000007_CR_AIRB | | 226424 | 58036y | | | Bauunternehmung Granit Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000008_CR_AIRB | | 160431 | 89102h | | | BENE AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000009_CR_AIRB | 529900ZAFSOBVFCKF263 | | 319670d | | 0456855D AV EQUITY | Benteler International Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000010_CR_AIRB | 5299000SY4448XU04857 | 847216 | 86959g | | | CAG Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000011_CR_AIRB | 5299003V84MVB5A3C324 | 5762600 | 231192p | | | CARBONES HOLDING GMBH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000012_CR_AIRB | 529900G8XM6H1XVZBJ73 | 67504 | 99639d | | | Casinos Austria Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000013_CR_AIRB | 529900VN62L73X2OJX85 | 5200326 | 212163f | | | conwert Immobilien Invest SE | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000014_CR_AIRB | | 7161956 | 270027z | | | DCM DECOmetal GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000015_CR_AIRB | | 76350 | 67493f | | | dm drogerie markt GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000016_CR_AIRB | 5299002NFQKOBT1E8569 | 3570614 | 156765m | | | DO & CO Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000017_CR_AIRB | 5299004ARAOQMGTWCI13 | 125709 | 70342w | | | Doppelmayr Seilbahnen GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000018_CR_AIRB | 54930060U4XOVED1T359 | | | | | OMV Gas Marketing & Trading GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000019_CR_AIRB | 529900WJZJAEI0VBLP60 | | | | | Egger Holzwerkstoffe GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000020_CR_AIRB | 52990048A4N0S24VG982 | 159026 | 42973x | | | Eglo Leuchten GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000021_CR_AIRB | 529900N8OA1GVSR5R946 | 30988 | 76532y | | | Energie AG Oberösterreich | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000022_CR_AIRB | 529900BMPGUGAFYYAV45 | 6106 | 126805d | | | Energie Burgenland AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000023_CR_AIRB | 529900WID59A60HHYX13 | 2795493 | 145825z | | | Erber Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000024_CR_AIRB | 529900P4JZBFEVNEAE60 | | | | EVN AV Equity | EVN AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000025_CR_AIRB | | 9907106 | 347483f | | | Felbermayr Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000026_CR_AIRB | 549300FQ2ILBH7DJ6145 | 1754530 | 42984m | | | Flughafen Wien Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000027_CR_AIRB | 529900RJAN0LNMW7Q775 | 1312138 | 89381v | | | HABAU Hoch- und Tiefbaugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000028_CR_AIRB | 5299000X53SAWQMDFF06 | 58114 | 26451z | | | Hofer Kommanditgesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000029_CR_AIRB | | 1640348 | 47654f | | | Hyundai Import Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000030_CR_AIRB | 529900RQJADHH91ABP14 | 2777363 | 144991y | | | Infineon Technologies Austria AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000031_CR_AIRB | 529900DSSMPIR6R3GO43 | 130311 | 64543t | | | J. u. A. Frischeis Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000032_CR_AIRB | 5299008ARRNJFPBNTM78 | 4155033 | 178368g | | | Kapsch BusinessCom AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000033_CR_AIRB | 529900A9NX1TM65N4176 | 21369 | 99133i | | | KELAG-Kärntner Elektrizitäts-Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000034_CR_AIRB | | 1376136 | 94579m | | | Leiner Immobilien GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000035_CR_AIRB | | 25798 | 32725a | | | Leyrer + Graf Baugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000036_CR_AIRB | | 1216520 | 106825x | | | Management Trust Holding Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000037_CR_AIRB | 529900JYVV57QBKV9G11 | 1991078 | 35673k | | | MFC Commodities GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000038_CR_AIRB | 529900WFARKZGRCQ8652 | | | | | MONTANA TECH COMPONENTS GMBH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000039_CR_AIRB | 213800CUWJ54846X6779 | 1760513 | 40450k | | | Montanwerke Brixlegg Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000040_CR_AIRB | 529900UUANUJ60MNMX97 | | 71396w | | 7716424Z AV EQUITY | ÖBB - Infrastruktur Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000041_CR_AIRB | 529900UOHXZ1BIORCV04 | 6467385 | 248742y | | | ÖBB-Personenverkehr Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000042_CR_AIRB | 529900B76VL5KG71J029 | 6515541 | 250198p | | | ÖBB-Postbus GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000043_CR_AIRB | 529900UZY47TEIFNF978 | 6496644 | 249666g | | | ÖBB-Produktion Gesellschaft mbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000044_CR_AIRB | 549300V62YJ9HTLRI486 | | 93363z | AT0000743059 | OMV AV EQUITY | OMV Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000045_CR_AIRB | | 3512231 | 154148p | | | Österreichische Bundesforste AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000046_CR_AIRB | 529900IFAV83BX8O1O91 | 526819 | 33393h | AT0000758305 | PAL AV EQUITY | PALFINGER AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000047_CR_AIRB | | 957313 | 115289v | | | QuadraCir AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000048_CR_AIRB | 5299000HTNHA5ACH9N32 | 1074393 | 56247t | | 495680Z AV EQUITY | Red Bull GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000049_CR_AIRB | 529900ENFTO28GS3KF76 | 1813722 | 78563i | | | Rohöl-Aufsuchungs Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000050_CR_AIRB | 5299005U4ZMMSYUJ5G02 | 7113951 | 267218v | | | ROXCEL Handelsgesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000051_CR_AIRB | 5493000C4S664YT7T556 | 38229 | 51350s | | | Salzburg AG für Energie, Verkehr und Telekommunikation | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000052_CR_AIRB | 549300XBCUMUR5CI0181 | | | | | Sappi Papier Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000053_CR_AIRB | 5299002XAOMQWAIZMA51 | 271020 | 128056v | | | Schmid Industrieholding G.m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000054_CR_AIRB | 52990021T5LVTQOGSU18 | 39594 | 60562m | | | Siemens Aktiengesellschaft Österreich | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000055_CR_AIRB | 52990020WIPPT0HC0V31 | | | | | Steinhoff Europe AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000056_CR_AIRB | 529900TYYSRJH2VJSP60 | 421065 | 88983h | AT000000STR1 | STR AV EQUITY | Strabag SE | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000057_CR_AIRB | 529900BTWJ6SISLJ5854 | 5880980 | 235264b | | | SWARCO AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000058_CR_AIRB | 529900SCL1LJL8PZNI48 | 501247 | 83175t | | | Swietelsky Baugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000059_CR_AIRB | 529900V54UV5XQUK5S85 | | FN155563W | | TKA AV Equity | Telekom Finanzmanagement GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000060_CR_AIRB | 529900OOW8ELHOXWZP82 | | | | UN9 GS Equity | UNIQA Insurance Group AG | AT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000061_CR_AIRB | 549300IFXHQIB5POT565 | 3734340 | 162844b | | | VAMED ENGINEERING GmbH & CO KG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000062_CR_AIRB | 5299006UDSEJCTTEJS30 | 45926 | 76023z | AT0000746409 | VER AV EQUITY | VERBUND AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000063_CR_AIRB | 529900ZAXBMQDIWPNB72 | 2147807 | 66209t | AT0000937503 | VOE AV EQUITY | voestalpine AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000064_CR_AIRB | 5299008VQJD65XCUPR16 | 1134770-5 | HRA661038 | | 6830553Z AV EQUITY | Voith Turbo GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000065_CR_AIRB | 529900VXIFBHO0SW2I31 | 46434 | 77676f | AT0000831706 | WIE AV EQUITY | Wienerberger AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000066_CR_AIRB | 529900OS67T49AW45S74 | 194255 | 121150m | | 665707Z AV EQUITY | WIENERBERGER FINANZ SERVICE GMBH | AT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000067_CR_AIRB | 529900OJFTLS1RYWIF55 | 9565779 | 336561v | | | XXXLutz KG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000068_CR_AIRB | 529900IIODYNYAZ2ID26 | | | | | ZUMTOBEL AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000069_CR_AIRB | 54930002QM8QVWM56E14 | | | | | Amcor Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000070_CR_AIRB | WZE1WSENV6JSZFK0JC28 | | | | BHP AU EQUITY | BHP Billiton Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000071_CR_AIRB | | | | | 6026550Z AU EQUITY | Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd) | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000072_CR_AIRB | JOR7RJTXUXBRJ4UA5G70 | | | | CCL AT Equity | Coca-Cola Amatil Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000073_CR_AIRB | 549300HPMK7UWN02N804 | | PA3337938 | | CWN AT Equity | Crown Group Finance Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000074_CR_AIRB | | | | | LEI AU EQUITY | Leighton Holdings Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000075_CR_AIRB | ACMHD8HWFMFUIQQ8Y590 | | | | MQG AU EQUITY | Macquarie Group Ltd | AU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000076_CR_AIRB | ZSN2LWNPYW6ISMRUC664 | | | | ORG AU EQUITY | Origin Energy Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000077_CR_AIRB | 5493008XVFHYYV0YHN70 | | | | HUWA GF Equity | Powercor Australia, LLC | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000078_CR_AIRB | YLXNW6TI6QSK1H8H0N82 | | | | QAN AU EQUITY | Qantas Airways Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000079_CR_AIRB | | | 520433129 | | SPT AU EQUITY | Spotless Holding SAS | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000080_CR_AIRB | PCTXNQGRJVR3OG33JG65 | | | | TLS AT Equity | Telstra Corporation Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000081_CR_AIRB | 5493003L32ZX9557ST85 | | | | WES AU EQUITY | Wesfarmers Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000082_CR_AIRB | QNWEWQBS7HP85QHXQL92 | | | | | Woolworths Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000083_CR_AIRB | G05OZ4J4E05KDATL0J93 | | | | | AG Insurance | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000084_CR_AIRB | 549300IHBDUTUNQJJB79 | 16342 | | | AGFB BB EQUITY | Agfa-Gevaert NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000085_CR_AIRB | 549300N22C0GCT5BUD97 | 26198 | | | | AJINOMOTO OMNICHEM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000086_CR_AIRB | | 116163 | | | | ALBELEC | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000087_CR_AIRB | | 225626 | | | | ALCATAN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000088_CR_AIRB | 5493008H3828EMEXB082 | | | | ABI BB EQUITY | Anheuser-Busch InBev NV/SA [ABInBev] | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000089_CR_AIRB | 549300BKDDQ56JWCBT72 | 1098030 | | | | AQUAFIN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000090_CR_AIRB | 549300B4HNIJSAWU1C95 | 1138391 | | | | ARPAL MANAGEMENT | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000091_CR_AIRB | 213800R1F1EJYM4ICO85 | | 444734706 | BE 0444734706 | | Barry Callebaut Services | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000092_CR_AIRB | 549300CWRXC5EP004533 | | | | BELG BB Equity | Belgacom S.A. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000093_CR_AIRB | 549300R9I8GUZLNIV408 | | 890082292 | | | Brussels Airport Company S.A./N.V. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000094_CR_AIRB | | 433287 | | | | CENTRE HOSPITALIER CHRETIEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000095_CR_AIRB | | 81095 | | | | CHAUSSURES CECIL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000096_CR_AIRB | 549300IP2F5TKUC0GF38 | 82988 | | | | CHEMITEX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000097_CR_AIRB | 549300TM914CSF6KI389 | 149177 | | | COFB BB EQUITY | COFINIMMO | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000098_CR_AIRB | | 184723 | | | | COLLIGNON ENG. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000099_CR_AIRB | | 201775 | | | | COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000100_CR_AIRB | 213800DMG7PUQHINO388 | | | BE 0401641663 | | Louis Delhaize - Compagnie franco-belge d'Alimentation | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000101_CR_AIRB | | 255648 | | | | DOD | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000102_CR_AIRB | | 1145532 | | | | EDIFICIO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000103_CR_AIRB | T0YOOBZO4L6YAD6SAV65 | 14206 | 403170701 | | ELEB BB EQUITY | ELECTRABEL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000104_CR_AIRB | 549300JC3HI3K7ZSYU66 | 1329681 | | | | ELEM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000105_CR_AIRB | 549300S1MP1NFDIKT460 | | | BE 0476388378 | ELI BB Equity | ELIA SYSTEM OPERATOR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000106_CR_AIRB | 5493001XW6MSHRMFLU28 | | | | ENI GY Equity | eni finance international SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000107_CR_AIRB | 549300VO7PUETX031S03 | 10309 | | BE 0860004176 | | ETEXCO SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000108_CR_AIRB | | 13771 | | | | ETS DE SIMONE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000109_CR_AIRB | 52990053AH5LF0YZWD07 | | | | | Euler Hermes Europe | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000110_CR_AIRB | 549300D80RYON74MEJ03 | 18181 | | | EURN BB EQUITY | Euronav NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000111_CR_AIRB | 8RDWFWPP4PLMZ5PPQH32 | | | | | Fluxys G SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000112_CR_AIRB | | 25281 | | | | G EN J VASTGOED | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000113_CR_AIRB | | 65807 | | | | HOET TRUCKING & RENTING | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000114_CR_AIRB | 549300M48VNC2Z0MDG47 | 71844 | | | | HOTTLET FROZEN FOODS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000115_CR_AIRB | 549300GR6U0KHJD7DG07 | | | | | IKEA SERVICE CENTRE N.V. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000116_CR_AIRB | | 84089 | | | | INTERNATIONAL ORE ET FERTILIZER BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000117_CR_AIRB | | 85640 | | | | JEAN WAUTERS-ACIERS SPECIAUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000118_CR_AIRB | | 111717 | | | | M.G.S. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000119_CR_AIRB | 5493004FKZI586397240 | | | | | Magotteaux International SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000120_CR_AIRB | 549300Q80KFPKZC6BQ79 | 144096 | | | | MENOUQUIN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000121_CR_AIRB | | 166601 | | | | N.V BESIX S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000122_CR_AIRB | 5493002HHHFTG6G3BG36 | | | BE 0431676229 | OME BB EQUITY | OMEGA PHARMA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000123_CR_AIRB | | 168945 | | | | OPIO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000124_CR_AIRB | | 192350 | | | | PHARMACIES SERVAIS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000125_CR_AIRB | 54930064JCEXFA8M0W31 | 202291 | | BE 0405747040 | | PRAYON | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000126_CR_AIRB | | 204834 | | | | PRO CONCEPT M P J | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000127_CR_AIRB | 549300NMIBTX17HWF142 | 233001 | | | | RARE GEMS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000128_CR_AIRB | 549300X72GEQB1X8K911 | 247664 | | | | ROULARTA MEDIA GROUP | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000129_CR_AIRB | 529900PY79CWSUGVK810 | 249233 | | | | S.A. CORMAN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000130_CR_AIRB | 549300O3VKWJUM16UI64 | 257312 | | | | SAMIR GEMS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000131_CR_AIRB | 213800WWE8U6DC99NP03 | | | | | SCR Sibelco NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000132_CR_AIRB | | 257564 | | | | SEADCO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000133_CR_AIRB | 213800WDGKCVWZAN1N02 | 1051701 | 465409265 | | 0790057D BB EQUITY | SILFIN NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000134_CR_AIRB | | 294964 | | | | SOBEMO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000135_CR_AIRB | | 302642 | | | | SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000136_CR_AIRB | 549300BB5CXGL9YV0D53 | 303429 | | | | SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000137_CR_AIRB | | 303783 | | | | SOCIETE D'APPLICATIONS ET DE TRAVAUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000138_CR_AIRB | 549300MMVL80RTBP3O28 | 556814 | | | SOLB BB EQUITY | Solvay SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000139_CR_AIRB | | 923107 | | | | TEAM KALORIK GROUP | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000140_CR_AIRB | 549300ZKLIF7RP6EH823 | | | BE 0412101728 | TESB BB EQUITY | Tessenderlo Chemie | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000141_CR_AIRB | | 953398 | | | | TEX ALLIANCE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000142_CR_AIRB | | 1044409 | | | | TOP-TEX BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000143_CR_AIRB | 2138008J191VLSGY5A09 | | | | UCB BB EQUITY | UCB SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000144_CR_AIRB | 529900F3AIQECS8ZSV61 | | | | UMI BB EQUITY | Umicore SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000145_CR_AIRB | 5493008MCDJ4Y6D5SI04 | 1113512 | | | | UNISTEEL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000146_CR_AIRB | | 1140588 | | | | UNIVERSITE LIBRE DE BRUXELLES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000147_CR_AIRB | 549300TRHV6F6IE14H93 | 1159858 | | BE 0404060032 | | Van Hool nv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000148_CR_AIRB | | 1231271 | | | | VASTGOED MANAGEMENT ASSOCIATIE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000149_CR_AIRB | 529900RAZGQHX0VFTK05 | | | | | Volkswagen Group Services S.A. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000150_CR_AIRB | 549300NWW2UDYHH65J03 | 1911623 | | | | WILDO PROPERTIES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000151_CR_AIRB | 5299007TSQVOLXOABA65 | 1364744 | | | | ZF WIND POWER ANTWERPEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000152_CR_AIRB | 4P8GJCF52NVFW7UL4C95 | | 18630 | | ACE US Equity | ACE Tempest Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000153_CR_AIRB | 549300J3KKX1PEJGDW36 | | | | ACGL US Equity | Arch Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000154_CR_AIRB | UNZWILHE4KMRP9K2L524 | | 34678 | | NCLH UW Equity | NCL Corporation Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000155_CR_AIRB | V5EGRCZCH7FN6WX41891 | | | | OEH UN Equity | Orient-Express Hotels Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000156_CR_AIRB | 549300F7ZDOIMR4PZW67 | | | | IPG US Equity | Pacnet Limited | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000157_CR_AIRB | V7TL7UQFHNWUEMDZ3X02 | | | | RNR US Equity | Renaissance Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000158_CR_AIRB | 5493008CA3NMHYEVT131 | | | | | VimpelCom Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000159_CR_AIRB | | | | BMG455841020 | | HAL TRUST | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000160_CR_AIRB | 5493001QYTIDILBVYO18 | | | | | Companhia Brasileira de Aluminio | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000161_CR_AIRB | 549300TH5Q6VRP8OT012 | | | | ABI LI Equity | Companhia de Bebidas das Americas (AmBev) | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000162_CR_AIRB | 549300EM51WYXFHUY333 | | | | | Embraer S.A. | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000163_CR_AIRB | | | | | FIBR3 BZ EQUITY | Fibria Celulose SA | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000164_CR_AIRB | 5493000J801JZRCMFE49 | | | | XPBR SQ Equity | Petroleo Brasileiro S.A. - PETROBRAS | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000165_CR_AIRB | | | | | VALE5 BZ EQUITY | Vale SA | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000166_CR_AIRB | LXVM6T3LO7QIZ8LUZ688 | | | | | Votorantim Cimentos S.A. | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000167_CR_AIRB | 5553547PRDP469JRO238 | | 2880814 | | AGU CT Equity | Agrium Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000168_CR_AIRB | 4B4HI3CGXMBDC0G6BM51 | | | | AC/A CT Equity | Air Canada | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000169_CR_AIRB | 549300OSW32RVX8CCZ87 | | | | ANCUF PQ Equity | Alimentation Couche-Tard Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000170_CR_AIRB | DR5LKEURSR8SXLM64266 | | 7501889 | | ALA CT Equity | AltaGas Ltd. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000171_CR_AIRB | 0O4KBQCJZX82UKGCBV73 | | | | ABX CN EQUITY | Barrick Gold Corp | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000172_CR_AIRB | 549300119203PRB5KR45 | | | | BCE CT Equity | BCE Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000173_CR_AIRB | 549300VPM8ERH1Q42198 | | | | | Bell Canada | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000174_CR_AIRB | W7L3VLU8EHQY34Z36697 | | | | BBD/B CN EQUITY | Bombardier Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000175_CR_AIRB | 36ZUFRRMJERSM4Q0S289 | | 746053 | | BPO CT Equity | Brookfield Office Properties Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000176_CR_AIRB | 3SU7BEP7TH9YEQOZCS77 | | | | CNI UN Equity | Canadian National Railway Company | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000177_CR_AIRB | 5493008IGIA1HJMDJS40 | | 1722453 | | CNQ CT Equity | Canadian Natural Resources Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000178_CR_AIRB | NXIVWPYOIVYXFF6WCZ47 | | | | CVE CN EQUITY | Cenovus Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000179_CR_AIRB | 549300WSRCZY73ZG3090 | | 00326711660005 | | | CGI GROUP INC. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000180_CR_AIRB | XYSIJOU3HNVROZWNA008 | | | | UFS CT Equity | Domtar Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000181_CR_AIRB | 98TPTUM4IVMFCZBCUR27 | | | | ENB CN EQUITY | Enbridge Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000182_CR_AIRB | CZ72ZHBVKZXQRV3XFE26 | | | | ECA CN EQUITY | Encana | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000183_CR_AIRB | 549300679TRDUXPT7415 | | 206654303 | | | EPCOR Utilities Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000184_CR_AIRB | I2YOHH65IBBT53JFYQ52 | | | | G CT Equity | Goldcorp Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000185_CR_AIRB | B1EEF6ML54YDWRC6ZK53 | | 2015335496 | | | Harvest Operations Corp. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000186_CR_AIRB | 549300UEBMAQDN0K0R06 | | | | K CN EQUITY | Kinross Gold Corp | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000187_CR_AIRB | 95RWVLFZX6VGDZNNTN43 | | | | MG CN EQUITY | Magna International Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000188_CR_AIRB | 6Q7WW7FQZR6X22IL2I79 | | | | | Nexen Energy ULC | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000189_CR_AIRB | 549300O4ZJZZOHH4H804 | | 3572862 | | NBD CT Equity | Norbord Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000190_CR_AIRB | 5493007M1XGU5E55ZJ25 | | | | | NOVA Chemicals Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000191_CR_AIRB | 549300HDLRTPBQU69P29 | | | | BIN CT Equity | Progressive Waste Solutions Ltd. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000192_CR_AIRB | 549300A0QNNPY14D9106 | | | | SCC CT Equity | Sears Canada Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000193_CR_AIRB | 3XCBVWUPHGBZ5GF7TY15 | | | | SU CN EQUITY | Suncor Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000194_CR_AIRB | NQWTWUIL1PK7V7N5Y468 | | | | TLM CN EQUITY | Talisman Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000195_CR_AIRB | T8KI5SQ2JRWHL7XY0E11 | | | | TCK/B CN EQUITY | Teck Resources Ltd [Ex-Teck Cominco Ltd] | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000196_CR_AIRB | YHKQM2RIPKZYOZ6RVZ46 | | | | TK US Equity | Teekay Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000197_CR_AIRB | L2TEUTQ8OSHMJWVLCE40 | | | | T CT Equity | TELUS Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000198_CR_AIRB | 549300561UZND4C7B569 | | 884903 | | TOC GF Equity | Thomson Reuters Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000199_CR_AIRB | HJZQGXYTVV2NWJZLPW74 | | | | TOM GY Equity | Toyota Credit Canada Inc. | CA | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000200_CR_AIRB | 5BV01I6231JPDAPMGH09 | | | | TRP UN Equity | TransCanada PipeLines Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000201_CR_AIRB | PRAQ4VOSFIK7OQ8Z2512 | | 4406354 | | VALE3 BS Equity | Vale Canada Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000202_CR_AIRB | WT03B8BB1IX8WI9ZGV02 | | | | | Vermilion Energy Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000203_CR_AIRB | 549300WHE4O6UJ2KU013 | | | | | Yamana Gold Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000204_CR_AIRB | 5493003DNMEAO1DT3F51 | | | | ABBN VX EQUITY | ABB Ltd [Asea Brown Boveri] | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000205_CR_AIRB | NI14Y5UMU60O7JE9P611 | | | | ADEN VX EQUITY | Adecco SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000206_CR_AIRB | 549300Q3WREIMQYFBC20 | | | | 0170576D SW EQUITY | Ameropa AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000207_CR_AIRB | 5493007KVRV2OKRXFA55 | | CH-020.3.035.716-8 | | AML LN Equity | Amlin AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000208_CR_AIRB | 529900H7ZPIGI2U3CJ14 | | | | | AXPO TRADING AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000209_CR_AIRB | 213800Y5RWKLDPUTT265 | | | | BARN SW EQUITY | Barry Callebaut AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000210_CR_AIRB | 529900UPDCU6WEL7W167 | | | | BALN VX Equity | Basler Versicherung AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000211_CR_AIRB | | 2816554-6 | HRB54517 | DE000DCAG010 | 7705815Z SW EQUITY | DEMAG CRANES AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000212_CR_AIRB | 5493002MXX2JLKWLE880 | | | | 567151Z SW EQUITY | Duferco SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000213_CR_AIRB | 549300I08UA8SMJON743 | | CH-270.3.002.354-9] | | DUFN EB Equity | Dufry international AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000214_CR_AIRB | 549300ADLU67CYBFIW70 | | CH-645.1.008.684-9 | | | Elsevier Finance SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000215_CR_AIRB | 529900Y8BGAFVVVYVN24 | | | | GATE SE Equity | gategroup Holding AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000216_CR_AIRB | 213800SVRMQA1TD91D41 | | | | GIVN VX Equity | Givaudan SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000217_CR_AIRB | 213800PSSU2QXF1WLR89 | | | | GLEN LN EQUITY | Glencore International AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000218_CR_AIRB | 549300DHSS9U1QKJZG57 | | KvK 34275373 0000 | | 1002136Z SW EQUITY | GUNVOR INTERNATIONAL BV | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000219_CR_AIRB | 529900EHPFPYHV6IQO98 | | | | HOLN VX EQUITY | Holcim Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000220_CR_AIRB | 529900Q0YED3805QXQ66 | | | | | KUEHNE AND NAGEL INTERNATIONAL AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000221_CR_AIRB | 52990074N8ID7UPV7A95 | | | | | LIEBHERR-INTERNATIONAL AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000222_CR_AIRB | 549300EFW4H2TCZ71055 | | | | | Lonza Group AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000223_CR_AIRB | KY37LUS27QQX7BB93L28 | | CH-550.0.067.293-5 | CH0038863350 | NESN.VX | NESTLE SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000224_CR_AIRB | 529900I2PEF1FN6N6723 | | | | 2284161Z SW EQUITY | Nord Stream AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000225_CR_AIRB | | | | | NOVN VX EQUITY | Novartis AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000226_CR_AIRB | 549300HUJ5CJUX02RS52 | | | | | OMV SUPPLY & TRADING AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000227_CR_AIRB | 5299002JRTT699WFOV74 | | | | | OMYA (Schweiz) AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000228_CR_AIRB | 549300HMJAFUW4NSKI73 | | | | | Paul Reinhart AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000229_CR_AIRB | | | | | ROG VX EQUITY | Roche Holding Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000230_CR_AIRB | 529900PTQ0Z1J44SHZ08 | | CH-100.3.010.656-7 | | STLN SE Equity | SCHMOLZ + BICKENBACH AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000231_CR_AIRB | 549300R3N69ECGYPU434 | | | | SIK IX Equity | Sika AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000232_CR_AIRB | 213800Z8NOHIKRI42W10 | | | NL0000226223 | STM FP EQUITY | STMICROELECTRONICS NV | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000233_CR_AIRB | 5493000KUC3Z24U77V93 | | | | SLHN VX Equity | Swiss Life Holding AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000234_CR_AIRB | 5493005SL9HHOXS3B739 | | CHE-102.753.938 | | SCMN VX Equity | Swisscom AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000235_CR_AIRB | 549300HTOMQG20JYV568 | | | | SYNN VX Equity | Syngenta AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000236_CR_AIRB | KSVC38RP5WL6C6LJGG03 | | | | TYC US Equity | Tyco International Ltd. | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000237_CR_AIRB | 549300VBJS7MG74G2H60 | | | | | Weatherford International Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000238_CR_AIRB | | | | | WOS LN EQUITY | Wolseley Plc | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000239_CR_AIRB | | | | | XTA LN EQUITY | Xstrata Plc | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000240_CR_AIRB | 50ZCTKCMUDIABGHX3R52 | | | | | Zurich Insurance Company | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000241_CR_AIRB | 549300IF4IFG0FS0RM26 | | | | AESGENER CC Equity | AES Gener S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000242_CR_AIRB | 549300NLTGCFV7482429 | | | | CENCOSUD CC Equity | Cencosud S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000243_CR_AIRB | 549300YP3P0JZBLIV197 | | | | | EMPRESA NACIONAL DEL PETROLEO | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000244_CR_AIRB | 549300G475ACIABB4385 | | | USG49215AA73 | CMPC CC Equity | Inversiones CMPC S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000245_CR_AIRB | 549300HX3UUDPEFTG707 | | | | LAN CC Equity | Latam Airlines Group S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000246_CR_AIRB | 549300RUPF4SKMJPUR70 | | | | BLT LN Equity | Minera Escondida Limitada | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000247_CR_AIRB | | | | | 600031 CH EQUITY | Sany Heavy Industry Co Ltd | CN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000248_CR_AIRB | A25574TZFLBNK7NWQT47 | | | | PRE CT Equity | Pacific Rubiales Energy Corp. | CO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000249_CR_AIRB | 724500JV0VHPRVANL538 | | 5778 | ANN4327C1220 | | HUNTER DOUGLAS NV | CW | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000250_CR_AIRB | 213800MRTA64ULUE9919 | | | | | CARBO ONE LIMITED | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000251_CR_AIRB | 549300OEZB4GETCGFX34 | | | | | GUNVOR GROUP LTD | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000252_CR_AIRB | 549300IVA1PZNX2MN285 | | | | 0163947D CY EQUITY | Mercuria Energy Group Ltd | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000253_CR_AIRB | 2138001LK2Z2HSER4U15 | | | | PRS NO EQUITY | PROSAFE | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000254_CR_AIRB | 31570010000000137835 | 1131604 | 29287391 | | | ALTA, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000255_CR_AIRB | 31570010000000116592 | 657856 | 25572881 | | | ARMATURY Group a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000256_CR_AIRB | 31570010000000075367 | 765380 | 28402758 | | | BAK stavební společnost, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000257_CR_AIRB | 31570010000000115525 | 834699 | 46504940 | | | Cerea, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000258_CR_AIRB | 31570010000000034336 | 1023328 | 70994226 | | | České dráhy, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000259_CR_AIRB | 315700CTFRL3U2DNMO58 | 633919 | 25085689 | | | CETELEM ČR, a.s. | CZ | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000260_CR_AIRB | 529900S5R9YHJHYKKG94 | | | CZ0005112300 | CEZ CP EQUITY | CEZ a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000261_CR_AIRB | 315700XJHXU2PD40RU82 | 865668 | 48589837 | | | DEKTRADE a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000262_CR_AIRB | 529900C5PL4JGDILRZ94 | 837043 | 46678468 | | | HOCHTIEF CZ a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000263_CR_AIRB | 31570010000000099520 | 644725 | 25322257 | | | IMOS Brno, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000264_CR_AIRB | 31570010000000032687 | 1086806 | 931 | | | METALIMEX a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000265_CR_AIRB | 315700JDC49X4VSP6Z49 | 601013 | 14915 | | | Metrostav a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000266_CR_AIRB | 315700 66GBSS7JYFEL35 | 817880 | 45193592 | | | MJM Litovel a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000267_CR_AIRB | 31570010000000120084 | 832322 | 46342796 | | | OHL ŽS, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000268_CR_AIRB | 31570010000000009116 | 699640 | 26463318 | | | OTE, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000269_CR_AIRB | 31570010000000026285 | 671247 | 25860038 | | | Pars nova a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000270_CR_AIRB | 315700LTSCT2O45NWM28 | 805950 | 43873189 | | | PRAKAB PRAŽSKÁ KABELOVNA, s.r.o. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000271_CR_AIRB | 31570010000000115622 | 817271 | 45148155 | | | Primagra, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000272_CR_AIRB | 549300KL08IFWLTWLQ52 | 691287 | 26271303 | | | Skanska a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000273_CR_AIRB | 529900I8XOZDM4ZQSQ21 | | | | 1025Z CP EQUITY | Skoda Auto A.S. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000274_CR_AIRB | 31570010000000031135 | 923751 | 62623753 | | | ŠKODA TRANSPORTATION a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000275_CR_AIRB | 213800Z39ZW4XHAAUA27 | 725860 | 27195147 | | | SMP CZ, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000276_CR_AIRB | 3157004ICDH3MRKW7534 | 889798 | 60193336 | | | Telefónica Czech Republic, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000277_CR_AIRB | 31570010000000055191 | 617997 | 18050646 | | | TŘINECKÉ ŽELEZÁRNY, a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000278_CR_AIRB | 3157007C98ILJK5ST356 | 609769 | 15886492 | | | UniCredit Leasing CZ, a.s. | CZ | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000279_CR_AIRB | 315700EFFOU65ETZ0V16 | 886003 | 531766 | | | UNISTAV a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000280_CR_AIRB | 31570010000000001356 | 672337 | 25877950 | | | VÍTKOVICE HEAVY MACHINERY a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000281_CR_AIRB | 31570010000000003490 | 710607 | 26823357 | | | VÍTKOVICE POWER ENGINEERING a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000282_CR_AIRB | 31570010000000015033 | 697350 | 26415623 | | | W.A.G. payment solutions, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000283_CR_AIRB | 5493005KH7FO1T5TMX47 | 1236614-2 | | | ASG GY Equity | AachenMuenchener Lebensversicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000284_CR_AIRB | 549300JSX0Z4CW0V5023 | 1319784-3 | | | | ADIDAS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000285_CR_AIRB | 549300X1WWPGMS47QQ72 | 1215807-7 | | | ASG GY Equity | Advocard Rechtsschutzversicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000286_CR_AIRB | 529900SO83U6ISM6DL85 | 2832395-4 | HRA36525B | | | ALBA Group plc & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000287_CR_AIRB | 529900K9B0N5BT694847 | 1100627-7 | | | ALV GY Equity | Allianz SE | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000288_CR_AIRB | 529900C058B9OTVFTU36 | 2033673-1 | HRB98981 | | | ASKLEPIOS KLINIKEN GMBH HAMBURG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000289_CR_AIRB | 549300FJWANEIJ25D318 | 1545974-6 | | | | Atlas Copco Energas GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000290_CR_AIRB | 529900YNBT62HCUPRG10 | 1106210-6 | | | | AUGUST STORCK KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000291_CR_AIRB | 5299005SHIN9ZK7GW242 | 1124841-6 | HRB1775 | DE0006766504 | NDA GY EQUITY | Aurubis AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000292_CR_AIRB | 529900PXZU3YHO6HMD80 | 1130123-1 | | | | Axel Springer SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000293_CR_AIRB | 529900AJX4TCFW0QT666 | 1104883-2 | | | | B. Braun Melsungen Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000294_CR_AIRB | 529900PM64WH8AF1E917 | 1102017-9 | HRB6000 | DE000BASF111 | BAS GR EQUITY | BASF SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000295_CR_AIRB | 529900XMQYET3NBF2363 | 2192515-1 | HRB101375 | DE0005168108 | B5A GY EQUITY | Bauer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000296_CR_AIRB | 549300J4U55H3WP1XT59 | 1109561-9 | | | BAYN GY EQUITY | Bayer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000297_CR_AIRB | YEH5ZCD6E441RHVHD759 | 1103190-3 | | | BMW GY EQUITY | Bayerische Motoren Werke AG [BMW AG] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000298_CR_AIRB | 529900SM0FDLLYATXU36 | 1103233-1 | | | | BAYWA AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000299_CR_AIRB | 5299001BUUGXAREGE533 | 1103821-3 | | | BTG GR EQUITY | Bertelsmann SE & Co. KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000300_CR_AIRB | 529900H0HULEN2BZ4604 | 1114115-7 | BWMAHRB710296 | | GBF GY Equity | Bilfinger SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000301_CR_AIRB | 529900XBEZ2EYI9ZOV89 | 3010079-6 | | | | BMG Rights Management GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000302_CR_AIRB | 529900FOTM78R9Q9NY89 | 1163617-2 | HRB75534 | | 2340173Z GR EQUITY | BOSCH UND SIEMENS HAUSGERATE GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000303_CR_AIRB | NNROIXVWJ7CPSR27SV97 | 2926464-5 | | | BNR GY EQUITY | Brenntag AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000304_CR_AIRB | 529900OQDCYXCLQOAY53 | 1105482-2 | | | | Burda Gesellschaft mit beschränkter Haftung | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000305_CR_AIRB | 5299000XH7YX33EJZP65 | 2730972-3 | | | | CARL ZEISS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000306_CR_AIRB | 52990076MX7KD2XYCH67 | 1111099-6 | HRB9517 | DE000CLS1001 | CLS1 GY EQUITY | Celesio AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000307_CR_AIRB | 529900O4ND7T8ABIXF67 | 1235957-6 | | | | Claas Kommanditgesellschaft auf Aktien mbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000308_CR_AIRB | 529900A7YD9C0LLXM621 | 1106273-4 | HRB3527 | DE0005439004 | CON GY EQUITY | CONTINENTAL AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000310_CR_AIRB | 5299007VZZKH65OCN774 | 2781995-2 | | | | Cronimet Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000311_CR_AIRB | 5299008ODF4EFHRI0G60 | 2402196-6 | HRB8957 | | 7097181Z GR EQUITY | CWS-boco International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000312_CR_AIRB | 5299005LEM60UYKU5235 | 1106512-5 | | | | DACHSER Group SE & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000313_CR_AIRB | 529900R27DL06UVNT076 | 2344103-3 | HRB19360 | | DAI GR EQUITY | Daimler AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000314_CR_AIRB | 5299006S0UKN6D9ZP412 | 2451917-5 | | | | DB NETZ AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000315_CR_AIRB | 529900I2DLZPTFPENJ05 | 1106744-4 | | | | DEHNER GMBH & CO KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000316_CR_AIRB | 5299005A2ZEP6AP7KM81 | 2537834-0 | | | ANN GF Equity | Vonovia SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000317_CR_AIRB | 52990063S23N13HU4E98 | 1818189-1 | HRB50000B | | DBHN GR EQUITY | DEUTSCHE BAHN AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000318_CR_AIRB | 529900PH63HYJ86ASW55 | 1107110-7 | HRB2168 | | LHA GY EQUITY | DEUTSCHE LUFTHANSA AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000319_CR_AIRB | 52990063W8KQHQMF4M43 | 2623414-6 | | | DPW GF Equity | Deutsche Post Finance B.V. | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000320_CR_AIRB | 529900ITHU5Y51F1S257 | 1107106-5 | | | | DEUTSCHE SPARKASSEN LEASING AG & CO KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000321_CR_AIRB | 549300V9QSIG4WX4GJ96 | 2185287-6 | HRB6794 | | DTE GY EQUITY | DEUTSCHE TELEKOM AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000322_CR_AIRB | 529900KSWLV9JYE7NC83 | 2095980-5 | HRB34977 | | | DFS Deutsche Flugsicherung GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000323_CR_AIRB | 529900QTO8D2QK2TJG32 | 1107340-0 | | | | Diehl Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000324_CR_AIRB | 529900Y1AT9MQF6UYT42 | 2836050-1 | HRB203044 | | | DMK DEUTSCHES MILCH-KONTOR GMBH BREMEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000325_CR_AIRB | 529900YZNQ3MUUZ02M47 | 1117002-4 | HRB242 | | | Douglas Holding AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000326_CR_AIRB | 5299004W7VTLPROHR533 | 1125242-6 | HRA8242 | | | DR AUGUST OETKER KG BIELEFELD | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000327_CR_AIRB | 529900EWEX125AULXI58 | 3008027-9 | | | PAH3 GY EQUITY | Dr Ing HCF Porsche AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000328_CR_AIRB | 5493005UFVHY0PPNKD75 | 1107708-8 | HRB7903HL | DE0005550602 | DRW3 GY EQUITY | Drägerwerk AG & Co. KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000329_CR_AIRB | 52990076HKBR9THZ8C62 | 2779318-1 | | | | DYWIDAG-Systems International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000330_CR_AIRB | 529900Z8W8S8J1P7U364 | 1105067-1 | HRA9905 | | | E BREUNINGER GMBH CO STUTTGART | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000331_CR_AIRB | Q9MAIUP40P25UFBFG033 | 1134262-3 | HRB22315 | | EOAN GY EQUITY | E.ON SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000332_CR_AIRB | 5299000MT7P9STUCL908 | 1137158-0 | | | | Ed. Züblin Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000333_CR_AIRB | 529900JSFZ4TS59HKD79 | 2331844-7 | | | EBK GR EQUITY | Energie Baden-Wurttemberg AG [EnBW] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000334_CR_AIRB | 549300OQ94C7KRGGC351 | 2177540-8 | | | ASG GY Equity | Envivas Krankenversicherung AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000336_CR_AIRB | 41GUOJQTALQHLF39XJ34 | 1518676-0 | | | 154407Z GR EQUITY | Evonik Industries AG (Evonic) | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000337_CR_AIRB | 529900L64X6KZZW19R71 | 1108854-9 | | | 4501Z GR EQUITY | EWE AG [Energieversorgung Weser-Ems] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000338_CR_AIRB | 529900D7N2PTTZWFWN57 | 2579145-0 | | | | F.S. Fehrer Automotive GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000339_CR_AIRB | 529900EI7R9SCEJP4T76 | 1109776-3 | 00311027000005 | | | FERROSTAAL GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000340_CR_AIRB | 529900WBP9HFX10RKB30 | 1110203-5 | | | | FLUGHAFEN MUNCHEN GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000341_CR_AIRB | 529900VHM89GUAJ1RK35 | 1114926-7 | HRB25 | | 1048Z GR EQUITY | FRANZ HANIEL & CIE GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000342_CR_AIRB | 5299001ERX0K10IZUL40 | 1110198-7 | | | | FRAPORT AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000343_CR_AIRB | XDFJ0CYCOO1FXRFTQS51 | 1110492-4 | HRB11852 | DE0005785604 | FRE GY EQUITY | FRESENIUS SE & CO. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000344_CR_AIRB | 5299006NS9FCLFHZVL76 | 1578686-6 | HRB714579 | | | Freudenberg SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000345_CR_AIRB | 529900KXMB40SPYJD743 | 2052428-6 | HRB36569B | | 7013717Z GR EQUITY | GAZPROM Germania GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000346_CR_AIRB | 549300PHUU0ZZWO8EO07 | 1122951-5 | | | GEA GR EQUITY | GEA Group AG [Global Engineering Alliance] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000347_CR_AIRB | 529900JGEOQMCDYOK785 | 1135188-9 | | | | Gelsenwasser AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000348_CR_AIRB | 529900F916IVP0TJZK88 | 1051383-6 | HRA11722 | | | GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000349_CR_AIRB | 5299006GD4UWSYZOKC28 | 2877346-3 | HRB56040 | | GXI GY Equity | Gerresheimer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000350_CR_AIRB | 529900OJM5EX75OD8032 | 1113335-2 | | | | Getreide-Aktiengesellschaft vorm.P.Kruse- Chr.Sieck | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000351_CR_AIRB | 529900K6BWO03KP4GU58 | 1113443-4 | | | | Giesecke & Devrient Gesellschaft mit beschränkter Haftung | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000352_CR_AIRB | 529900J0V7C8Z8MLN980 | 2943243-2 | | | | Gigaset Communications GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000353_CR_AIRB | 529900LPAX2H9S4NKU05 | 1215951-3 | | | | Gothaer Finanzholding AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000354_CR_AIRB | 529900F4P4RV4Z50PI82 | 1114066-2 | HRB527 | | | GROSSKRAFTWERK MANNHEIM AG MANNHEIM | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000355_CR_AIRB | HD52L5PJVBXJUUX8I539 | 2294348-4 | | | HPL GR EQUITY | Hapag-Lloyd AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000356_CR_AIRB | 5299007CE1VJWKM99H49 | 1130882-2 | HRB2680KI | | 4729Z GR EQUITY | Hauptgenossenschaft Nord AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000357_CR_AIRB | 529900MKHOFQI4A0XC48 | 2873755-9 | | | | HAWE Hydraulik SE | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000358_CR_AIRB | 52990022107L9199GO56 | 2588017-0 | | | | HDI Versicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000359_CR_AIRB | 529900755OZXM37H4975 | 1115355-8 | | | | Heckler & Koch GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000360_CR_AIRB | LZ2C6E0W5W7LQMX5ZI37 | 1126630-1 | HRB330082 | DE0006047004 | HEI GY EQUITY | HEIDELBERGCEMENT AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000361_CR_AIRB | 529900ZM98OISTG16932 | 1115394-7 | | | HDD GY Equity | Heidelberger Druckmaschinen AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000362_CR_AIRB | 529900PLX4ADJFWIY024 | 1135805-8 | | | 2550Z GR EQUITY | Hella KGaA Hueck & Co | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000363_CR_AIRB | 52990027B9ARY5AC8476 | 1115622-1 | | | | HELM AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000364_CR_AIRB | 549300VZCL1HTH4O4Y49 | 1115688-2 | HRB4724 | DE0006048408 | HEN3 GY EQUITY | HENKEL AG & CO. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000365_CR_AIRB | 5493007EO7JOPWXHBJ27 | 1740986-3 | HRB3364 | | | Heraeus Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000366_CR_AIRB | 529900BVZYMVDRRSXY68 | 1306869-7 | HRB390485 | | 3540636Z GR EQUITY | HERRENKNECHT AKTIENGE-SELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000367_CR_AIRB | 529900O7US4NP0J6XD12 | 1179777-6 | | | | HETTICH HOLDING GMBH & CO OHG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000368_CR_AIRB | 529900Y25S8NZIYTT924 | 1116241-9 | | | HOT GY EQUITY | Hochtief AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000369_CR_AIRB | 5299008WW53GLXRORN29 | 1350826-2 | HRB2311 | | HBM GY Equity | Hornbach-Baumarkt-AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000370_CR_AIRB | 529900LFVU534EBRXD13 | 1104693-5 | | | | HUGO BOSS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000371_CR_AIRB | TSI2PJM6EPETEQ4X1U25 | 2443536-4 | | | IFX GY Equity | Infineon Technologies AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000372_CR_AIRB | 529900FFRTWZQXTTUB07 | 1193155-7 | | | 7573220Z GR EQUITY | Intersnack Knabber-Gebäck GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000373_CR_AIRB | 529900DJMOF0DTSWHO38 | 2850239-1 | HRB40163 | | | JUWI AG WÖRRSTADT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000374_CR_AIRB | 529900YURAYD4IJX2J91 | 1128982-4 | HRB2669 | | SDF GY Equity | K+S Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000376_CR_AIRB | 529900WFRVF4SQ2EV734 | 1121308-9 | HRA102851 | | 509821Z GR EQUITY | Kaufland Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000377_CR_AIRB | 529900CQ31CN6GV5LL52 | 2821686-9 | NRWDUHRB20486 | | KCO GY Equity | Kloeckner & Co. S.E. | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000378_CR_AIRB | 5299001GRRO0Z25YZT52 | 1130169-4 | | | | Knorr-Bremse AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000379_CR_AIRB | 529900IQ90WSXBWSTD78 | 1131272-5 | | | | KOENIG & BAUER AKTIENGE-SELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000380_CR_AIRB | 529900LUYJ0V8SOOT260 | 1173404-3 | HRA4415 | | 3612759z gr equity | KRAFTVERKEHR NAGEL GMBH & CO. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000381_CR_AIRB | 529900MAU9591GT2S236 | 2849255-1 | | | | KraussMaffei Technologies GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000382_CR_AIRB | 529900NY2GSZWWUBW049 | 1120219-9 | | | | KRONES Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000383_CR_AIRB | 529900BVAET534PD7C28 | 1119133-5 | HRB21016 | DE0006292006 | KSB3 GY EQUITY | KSB Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000384_CR_AIRB | 529900VPRFDDIN7BE119 | 1117324-2 | HRB22709 | | IWKG IX Equity | KUKA AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000385_CR_AIRB | 529900FR2K4P9L9XLV21 | 1119187-1 | | | | KWS SAAT SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000386_CR_AIRB | 529900PTLRE72EMYIJ77 | 2451186-7 | HRB53652 | | LXS GF Equity | Lanxess AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000387_CR_AIRB | 5299002HNCMIUBHOMK35 | 1121223-0 | HRB202 | DE0005408884 | LEO GY EQUITY | Leoni AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000388_CR_AIRB | 529900EW0ZH7KAZ11H71 | 1797294-4 | | | | Lidl Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000389_CR_AIRB | WTV8QGD5UD7MMD4HS345 | 1121375-8 | | | LIN GY Equity | Linde AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000390_CR_AIRB | 529900SL1W4KHVE18T81 | 1121582-9 | | | | LOHMANN + Co. AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000391_CR_AIRB | 52990098TR1QJBW1YG58 | 1147145-5 | | | | MAHLE GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000392_CR_AIRB | 52990018UPG26YRFSM46 | 1122332-8 | HRB179426 | DE0005937007 | MAN GR EQUITY | MAN SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000393_CR_AIRB | 5299009Z8B0YE4ECMJ92 | 1044964-3 | | | | Media-Saturn Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000394_CR_AIRB | 5299009WLGROB3HKM878 | 1522457-9 | | | | MEGGLE AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000395_CR_AIRB | 529900OAREIS0MOPTW25 | 2198479-4 | HRB6164 | | MRK GF Equity | Merck KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000396_CR_AIRB | 5299001X9L42HXEBCZ51 | 1188960-7 | | | | Ceconomy AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000397_CR_AIRB | 529900ZYVEIYJRO6TG34 | 3328361-5 | | | | Meyer Werft GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000398_CR_AIRB | 213800E45LWMBVNF3R85 | 3052190-0 | NRWGRHRB8959 | | MNDI LN Equity | Mondi Consumer Packaging International AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000399_CR_AIRB | 529900807L67JY81RD65 | 2755947-5 | | | MTX GY Equity | MTU Aero Engines AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000400_CR_AIRB | 529900ISR2VNZV1C0T93 | 1182822-5 | | | | MVV Energie AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000401_CR_AIRB | 529900UXIUW801PQDI37 | 2597701-8 | | | | N-ERGIE AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000402_CR_AIRB | 529900HVDYCUWVD0OE76 | 2551585-9 | | | | NORDEX SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000403_CR_AIRB | 549300UH52ZS8O00MO03 | 1125476-0 | | | | Osram GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000404_CR_AIRB | 529900LMI5FN0KFOE272 | 1125552-8 | HRA62024 | | OTVR GR EQUITY | OTTO (GMBH & CO.KG) | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000405_CR_AIRB | 529900ELIX8Z8PQ6CU28 | 2593300-3 | | | | PAPIERFABRIK PALM GMBH & CO.KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000406_CR_AIRB | 529900HT3KJHBHNHDT64 | 1397102-3 | HRB6100 | | 259743Z GR EQUITY | PERI GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000407_CR_AIRB | 52990037VWJGYKGP9877 | 1131747-6 | HRA3551 | | 2590Z GR EQUITY | PHOENIX Pharmahandel GmbH & Co KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000408_CR_AIRB | 5299008XQJHPTOF8R354 | 2696731-5 | 241336g | | 661074Z GR EQUITY | Porsche Corporate Finance GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000409_CR_AIRB | 529900NY0WWQUKOMWQ37 | 2399699-4 | | | PSM GY EQUITY | ProSiebenSat 1 Media SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000410_CR_AIRB | 529900Z5KBA9KJP6EK09 | 1196360-0 | | | | R+V Versicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000411_CR_AIRB | 5299001OU9CSE29O6S05 | 1127893-4 | | | RHM GY EQUITY | Rheinmetall AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000412_CR_AIRB | 529900F0LT5OP4SV6122 | 1104684-4 | | | | Robert Bosch GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000413_CR_AIRB | 529900BZ1C5S5WQENF25 | 2820967-4 | HRB721056 | | | ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000414_CR_AIRB | 529900GB7KCA94ACC940 | 2531238-0 | HRB14525 | DE0007037129 | RWE GY EQUITY | RWE AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000415_CR_AIRB | 529900Q5SR06C5T8NO26 | 1128992-3 | HRB8372 | | 7015557Z GR EQUITY | Salzgitter Mannesmann Handel GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000416_CR_AIRB | 529900D6BF99LW9R2E68 | 1308819-0 | | | SAP GY EQUITY | SAP SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000417_CR_AIRB | 529900JL0HDVGZMUJF32 | 3043578-8 | | | | IHO Verwaltungs GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000418_CR_AIRB | 529900D8QMD1LL0E2393 | 2800313-5 | | | | Schletter GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000419_CR_AIRB | 529900DG0F6AGQAP6N55 | 1131407-7 | 55234831 | | | SCHOLZ Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000420_CR_AIRB | 5299009QTM3SJL9BNR19 | 2209676-2 | | | | Schott AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000421_CR_AIRB | 529900ZCRUJ3J5PYWX81 | 2577577-6 | | | RPW GR EQUITY | SENVION GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000422_CR_AIRB | 52990038IB31TYK07X63 | 1129569-8 | | | SGL GY Equity | SGL Carbon SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000423_CR_AIRB | W38RGI023J3WT1HWRP32 | 1129508-6 | HRB12300B | | SIE GY EQUITY | Siemens Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000424_CR_AIRB | 529900M1LIO0SLOBAS50 | 1532176-3 | HRB1562 | DE0003304002 | SOW GY EQUITY | Software AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000425_CR_AIRB | 549300WM0X4AUT710770 | 3278292-2 | | | | Springer Science+Business Media Deutschland GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000426_CR_AIRB | 529900FMTTLMH0P0DL10 | 1473528-6 | | | | STADA Arzneimittel Aktienge-sellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000427_CR_AIRB | 549300YTRYZPM57T3319 | 1132051-2 | | | | STADTWERKE HANNOVER AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000428_CR_AIRB | 529900QOJGJ2975GD560 | 2971375-7 | | | | Stahlgruber Otto Gruber AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000429_CR_AIRB | 5299003M4PGUGL48LS74 | 3094881-4 | | | | Styrolution Group GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000430_CR_AIRB | 529900Y2V1QWBDCBT818 | 2653119-4 | | | | Südwestdeutsche Medien Holding GmbH | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000431_CR_AIRB | 529900S8QNB101D40S72 | 1130211-4 | | | SZU GY EQUITY | Südzucker AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000432_CR_AIRB | 529900D82I6R9601CF26 | 2819960-2 | HRB200436 | | | SYMRISE AG HOLZMINDEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000433_CR_AIRB | 529900P710MOUBKZDL27 | 2269857-5 | HEESHRB85143 | | | Techem GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000434_CR_AIRB | 529900COI81IT9N2Y682 | 3009289-4 | HRB180660 | | | THÜGA HOLDING GMBH + CO KGAA MÜNCHEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000435_CR_AIRB | 549300UDG16DOYUPR330 | 2411649-3 | HRB9092 | DE0007500001 | TKA GR EQUITY | THYSSENKRUPP AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000436_CR_AIRB | 529900JBK6KNC4HSW032 | 1672825-5 | | | | Tönnies Holding GmbH & Co. KG | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000437_CR_AIRB | 52990021AYVJLL2XMK94 | 2182800-9 | HRB16654 | | 7010965Z GR EQUITY | TRIMET ALUMINIUM SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000438_CR_AIRB | 529900SL2WSPV293B552 | 1126744-0 | | | TUI1 GY EQUITY | TUI AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000439_CR_AIRB | 3VEKWPJHTD4NKMBVG947 | 2353095-9 | | | | United Internet AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000440_CR_AIRB | XQMNIROSQAS7Y9TT7I97 | 2515082-2 | NRWKOHRA24116 | | LBTYA UW Equity | Unitymedia Hessen GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000441_CR_AIRB | 529900I1IDJLEXFUYN67 | 3340688-5 | | | | WELTBILD GMBH & CO. KG, AUGSBURG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000442_CR_AIRB | 529900AGED6PJE9AVL37 | 3185940-8 | | | | Vier Gas Transport GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000443_CR_AIRB | 52990023338VFV5AIN59 | 1134669-9 | HRA3389 | | | VIESSMANN WERKE GMBH CO KG ALLENDORF | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000444_CR_AIRB | W24EDTPHEV8NJOD4FA29 | 1627667-7 | | | | VNG-Verbundnetz Gas Aktienge-sellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000445_CR_AIRB | 5299004TYSI0Z73QUE46 | 1227804-0 | HRB725621 | | | Voith GmbH & Co. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000446_CR_AIRB | 529900NNUPAGGOMPXZ31 | 1134796-0 | | | VOW3 GY EQUITY | Volkswagen AG [VW] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000447_CR_AIRB | 0NURKC5Q3CJYZPPK5046 | 1134904-0 | | | | WACKER CHEMIE AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000448_CR_AIRB | 529900KKY5IMBX35M241 | 2679160-8 | HRB7736 | | | Wasser und Gas Westfalen GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000449_CR_AIRB | 529900KQ44OJDIDU6J81 | 1135571-6 | | | | WEPA Hygieneprodukte GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000450_CR_AIRB | 5299006E92R0717GXP27 | 3189637-6 | HRA16706 | | 0892272D GR EQUITY | WINGAS GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000451_CR_AIRB | 529900A8LX4KL0YUTH71 | 2543621-3 | | | WDI GY Equity | Wirecard AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000452_CR_AIRB | 529900CAYOWB8YIG7X25 | 1136858-6 | | | | ZF FRIEDRICHSHAFEN AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000453_CR_AIRB | 549300D2K6PKKKXVNN73 | | 22756214 | DK0010244425 | MAERSKB DC EQUITY | A.P.Møller-Mærsk A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000454_CR_AIRB | | | 63965812 | | | A/S SCHOUW & CO | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000455_CR_AIRB | 549300ADWYS7RRJ8BG19 | | 14244441 | | | Aalborg Portland A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000456_CR_AIRB | 549300Y047DQV30CKT47 | | 49723911 | | | ABENA HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000457_CR_AIRB | 549300PLP6WVTICKLD32 | | 10526949 | | | ALM. BRAND FORSIKRING A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000458_CR_AIRB | 529900IJ6T4P1O10R377 | | 25313763 | | | ARLA FOODS A.M.B.A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000459_CR_AIRB | | | 25511484 | | | Atea A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000460_CR_AIRB | 213800KB128IK92MCD10 | | 44782510 | | | AVK Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000461_CR_AIRB | 2138009LJ6FGTV868W59 | | 22069519 | | | BYGMA GRUPPEN A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000462_CR_AIRB | 5493008YL42784DMWN61 | | 25508343 | DK0010181676 | CARLB DC EQUITY | Carlsberg Breweries A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000463_CR_AIRB | | | 27626904 | | | Catering Engros A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000464_CR_AIRB | 213800JF2XSR5NXGL660 | | 12760043 | | | Cheminova A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000465_CR_AIRB | 549300MKPW8ZF3E8MW37 | | 28318677 | | | Chr. Hansen Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000466_CR_AIRB | 213800AWZ8U3FVALIO26 | | 26259495 | | | Coop Danmark A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000467_CR_AIRB | 213800UW822WLK2HZF47 | | | | | Copenhagen Airports Denmark ApS | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000468_CR_AIRB | 529900BWY373HVUNIC90 | | 28527411 | | | Dagrofa ApS | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000469_CR_AIRB | | | 13878595 | | | Dagrofa S-Engros A/S (Foodservice) | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000470_CR_AIRB | 213800FJJH5XFNFIAK90 | | 23256118 | | | Damstahl A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000471_CR_AIRB | 549300712KABJNYPD639 | | 20165715 | | | DANFOSS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000472_CR_AIRB | | | 59789317 | | | Danish Agro A.M.B.A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000473_CR_AIRB | 21380063C9WS18D6WJ21 | | 26121264 | | | Danish Crown A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000474_CR_AIRB | 2138007QUZXQLFGCSV45 | | 24246930 | | | DANSK LANDBRUGS GROVVARESELSKAB A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000475_CR_AIRB | 549300FQY6MX8USM0112 | | 35954716 | | 4166777Z DC EQUITY | Dansk Supermarked A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000476_CR_AIRB | 549300JUFTJMOTC28B39 | | 28113951 | | | Danske Commodities A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000477_CR_AIRB | 213800ZCQ8X5QYJWVQ60 | | 42344613 | | | Det Danske Hedeselskab | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000478_CR_AIRB | 549300JZVW1Y1UZ5UK38 | | 14194711 | | | DFDS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000479_CR_AIRB | W9NG6WMZIYEU8VEDOG48 | | 36213728 | | | DONG Energy A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000480_CR_AIRB | 529900X41C0BSLK67H70 | | 58233528 | DK0060079531 | DSV DC EQUITY | DSV A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000481_CR_AIRB | 213800K83X1E9HF1MD69 | | 55828415 | | | DT Group A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000482_CR_AIRB | 529900C0U279ORGJC950 | | 45349918 | | | Ecco Sko A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000483_CR_AIRB | 213800Z47P2HZJKJSK23 | | 75272014 | | | EGM. INT. HOLD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000484_CR_AIRB | 549300JN1F17UXJMM315 | | 17225898 | | | ENERGI DANMARK A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000485_CR_AIRB | 5299003X050CWGDW1Z87 | | | | | Energinet.dk SOV | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000486_CR_AIRB | 213800MXXDGQ3ITPXI41 | | 58180912 | DK0010234467 | | FLSMIDTH & CO. A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000487_CR_AIRB | 549300036WZGCBDPDZ92 | | | | | GF-Forsikring A/S (Unsolicited Ratings) | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000488_CR_AIRB | 5493006R4KC2OI5D3470 | | 56759913 | | | H. Lundbeck A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000489_CR_AIRB | 213800HTGI1CTA7CKP20 | | 34728712 | | | Hedegaard A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000490_CR_AIRB | 213800NLXK98F6PC2R37 | | | | | ISS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000491_CR_AIRB | 549300RIPHN847476O42 | | | | | J. LAURITZEN A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000492_CR_AIRB | 54930032G32N1F8JBV10 | | | | | KIRKBI INVEST A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000493_CR_AIRB | UGKYQUOFW6QSIS3P4P93 | | 47458714 | | LEGO DC EQUITY | LEGO System A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000494_CR_AIRB | 52990077KVK7QCK2NG31 | | 56759514 | | | LEO PHARMA A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000495_CR_AIRB | 529900B5B2U7TIJN7757 | | | | | MONJASA A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000496_CR_AIRB | 213800WNLA5AH3U4WI67 | | 12562233 | | | MT HØJGAARD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000497_CR_AIRB | 549300UQ0QRC1KXGRE08 | | 20293195 | | | NEAS Energy A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000498_CR_AIRB | | | 10845858 | | | Nellemann Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000499_CR_AIRB | 529900197LKWCEQ0NL18 | | 62725214 | | | NKT HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000500_CR_AIRB | 2138007XB7AUOGS4N159 | | 11142141 | | | NORDIC SEAFOOD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000501_CR_AIRB | 2138005ON7KF6M74P542 | | 81203113 | | | Nordisk Dæk Import A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000502_CR_AIRB | 549300DAQ1CVT6CXN342 | | | | NOVOB DC Equity | Novo Nordisk A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000503_CR_AIRB | 529900T6WNZXD2R3JW38 | | 10007127 | | | NOVOZYMES A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000504_CR_AIRB | 213800LALFCP5FJXW153 | | 62497718 | | | Nowaco A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000505_CR_AIRB | 213800PRY3GUP6B5GG04 | | 39170418 | | | OK A.m.b.A. | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000506_CR_AIRB | 213800RE7TE67AUCJS21 | | 11369677 | | | Polar Seafood Denmark | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000507_CR_AIRB | 213800QRC7LNX935OZ09 | | 54879415 | | | Rockwool International A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000508_CR_AIRB | | | 42997811 | | | SANISTÅL A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000509_CR_AIRB | 549300M5XVDYG4I7CC28 | | 14049673 | | | Scan Global Logistics | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000510_CR_AIRB | 5299003KG4JS99TRML67 | | 31080185 | | | SCANDINAVIAN TOBACCO GROUP A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000511_CR_AIRB | 529900N96EOVRB114D28 | | 14773908 | DK0060228559 | TDC DC EQUITY | TDC A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000512_CR_AIRB | 549300ZSIJREG4GDWJ45 | | | | | Topdanmark A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000513_CR_AIRB | 213800A5UXABGUQ3PX11 | | 22460218 | | | TORM A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000514_CR_AIRB | 213800BIA5L8OPBER229 | | | | | Tryg Forsikring A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000515_CR_AIRB | 213800O8J7U9F8Q8VQ80 | | | | | Tryg Garantiforsikring A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000516_CR_AIRB | | | 14003606 | | | Tulip Food Company A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000517_CR_AIRB | 54930026SJ2OBLO6M470 | | 25481968 | | | Verdo A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000518_CR_AIRB | 549300DYMC8BGZZC8844 | | 00311171460005 | | | VESTAS WIND SYSTEMS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000519_CR_AIRB | 213800RM6L9LN78BVA56 | | 71186911 | | | WILLIAM DEMANT HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000520_CR_AIRB | 5493005044RTLQ5RZU70 | | | | | Eesti Energia AS | EE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000521_CR_AIRB | 549300YENFNR57ZJ3X76 | | | | | ABENER ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000522_CR_AIRB | 8ZQH7RR6DBQZIX8PEQ84 | ESA41002288 | A41002288 | | ABG/P SM EQUITY | ABENGOA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000523_CR_AIRB | 549300GKFVWI02JQ5332 | ESA08209769 | A08209769 | | ABE SM EQUITY | ABERTIS INFRAESTRUCTURAS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000524_CR_AIRB | 95980020140005800000 | | | | ANA SM EQUITY | ACCIONA ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000525_CR_AIRB | 95980020140005558665 | ESA28004885 | A28004885 | | ACS SM EQUITY | Actividades de Construccion y Servicios SA [ACS Group] | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000526_CR_AIRB | 213800NKU21ZN7P7RT54 | ESA84409408 | A84409408 | | AMS SM EQUITY | Amadeus IT Group SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000527_CR_AIRB | | ESA26019992 | A26019992 | | 0468005D SM EQUITY | AQUALIA GESTION INTEGRAL DEL AGUA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000528_CR_AIRB | 95980020140005491929 | | A78839271 | | A3M | ATRESMEDIA CORPORACION DE MEDIOS DE COMUNI-CACION S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000529_CR_AIRB | 549300MXEGOT8MV1B924 | ESA62186556 | A62186556 | | ONO SM EQUITY | CABLEUROPA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000530_CR_AIRB | 549300CGERG48M7P5E96 | | | | | CENTROS COMERCIALES CARREFOUR S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000531_CR_AIRB | | ESA46146387 | A46146387 | | 0612929D SM EQUITY | COBRA INSTALACIONES Y SERVICIOS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000532_CR_AIRB | | ESA20001020 | A20001020 | | CAF SM EQUITY | CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000533_CR_AIRB | 95980020140005319366 | ESA48012009 | A48012009 | | OLE SM EQUITY | DEOLEO SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000534_CR_AIRB | 54930063C6K2TNHL6H10 | | | | | DISTRIBUIDORA INTER-NACIONAL DE ALIMENTACION | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000535_CR_AIRB | | ESA15139314 | A15139314 | | DRC SM EQUITY | DRAGADOS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000536_CR_AIRB | 529900U1P1JEV71EBO44 | ESA28006104 | A28006104 | | 4367465Z SM EQUITY | EADS CONSTRUCCIONES AERONAUTICAS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000537_CR_AIRB | 95980020140005374753 | ESA28017895 | A28017895 | | 1082z sm equity | EL CORTE INGLES S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000538_CR_AIRB | 95980020140005491250 | | A48027056 | | ENO | ELECNOR S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000539_CR_AIRB | 213800VIN4XHLVFIOE10 | | A86484334 | | ENG SQ Equity | Enagas Transportes, S.A.U. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000540_CR_AIRB | 549300LHK07F2CHV4X31 | ESA28023430 | A28023430 | | ELE SM EQUITY | ENDESA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000541_CR_AIRB | 95980020140005732198 | | | | | ESCAL UGS S L | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000542_CR_AIRB | 95980020140005757903 | ESA81939209 | A81939209 | | FER SM EQUITY | Ferrovial SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000543_CR_AIRB | 95980020140005178328 | ESA28037224 | A28037224 | | FCC SM EQUITY | FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000544_CR_AIRB | 549300CKUXDA0CKRQJ56 | ESA80477144 | A80477144 | | GAM SM EQUITY | GAMESA ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000545_CR_AIRB | TL2N6M87CW970S5SV098 | ESA08015497 | A08015497 | | GAS SM EQUITY | GAS NATURAL S.D.G. S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000546_CR_AIRB | 95980020140005484363 | ESB48943864 | B48943864 | | 495294Z SM EQUITY | GESTAMP AUTOMOCION S L | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000547_CR_AIRB | | ESA58389123 | A58389123 | | GRF SM EQUITY | GRIFOLS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000548_CR_AIRB | 213800OILC5Q9AR63B63 | | A09092305 | | | Grupo Antolin-Irausa, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000549_CR_AIRB | | ESA84173947 | A84173947 | | 1234Z SM EQUITY | GRUPO ISOLUX CORSAN SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000550_CR_AIRB | 5QK37QC7NWOJ8D7WVQ45 | ESA48010615 | A48010615 | | IBE SM EQUITY | Iberdrola SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000551_CR_AIRB | 549300GEL7LRGKK0DG70 | | | | | Iberia Lineas Aereas de Espana S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000552_CR_AIRB | GGYEFW27TI7Q3C3XB343 | | | | | INDUSTRIA DE DISEÑO TEXTIL S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000553_CR_AIRB | 95980020140005007414 | | | | | INMOBILIARIA COLONIAL SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000554_CR_AIRB | 549300D4HOJHH0LSET81 | ESA41694266 | A41694266 | | 4516287Z SM EQUITY | INSTALACIONES INABENSA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000555_CR_AIRB | 95980020140005317620 | | | | | ISOLUX INGENIERIA, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000556_CR_AIRB | 95980020140005606874 | | | | | IZASA DISTRIBUCIONES TECNICAS S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000557_CR_AIRB | 529900S4UWJNVO9LEH81 | | A60195278 | | 4374129Z | LIDL SUPERMERCADOS S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000558_CR_AIRB | UIUPNLHSQI58ZL7O2J82 | | A78346558 | | MAP SQ Equity | Mapfre Re, Compania de Reaseguros, S.A. | ES | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000559_CR_AIRB | 95980020140005021479 | ESA79075438 | A79075438 | | | MEDIASET ESPAÑA COMUNICACION S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000560_CR_AIRB | | ESA78304516 | A78304516 | | MEL SM EQUITY | Melia Hotels International SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000561_CR_AIRB | 95980020140005311703 | | | | | NAVANTIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000562_CR_AIRB | 95980020140005395317 | ESA48010573 | A48010573 | | OHL SM EQUITY | OBRASCON HUARTE LAIN S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000563_CR_AIRB | | ESA36603587 | A36603587 | | PVA SM EQUITY | PESCANOVA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000564_CR_AIRB | 549300N94L4D5NDBFG97 | ESA28430882 | A28430882 | | | PROSEGUR COMPAÑIA DE SEGURIDAD S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000565_CR_AIRB | 54930070W8XSY31XK130 | ESA78003662 | A78003662 | | REE SM EQUITY | Red Electrica de Espana SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000566_CR_AIRB | BSYCX13Y0NOTV14V9N85 | | A78374725 | ES0273516007 | REP GY Equity | Repsol, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000567_CR_AIRB | | ESA08000820 | A08000820 | | DMM XT EQUITY | S A DAMM | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000568_CR_AIRB | 549300QHD5DP0GOPGX63 | | | | | SOVENA ESPANA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000569_CR_AIRB | 213800JEZBUPZKWJGF49 | ESA28092583 | A28092583 | | TRE SM EQUITY | TECNICAS REUNIDAS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000570_CR_AIRB | 549300EEJH4FEPDBBR25 | | KvK 24269798 0000 | | TEF SM EQUITY | TELEFONICA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000571_CR_AIRB | | ESA08356727 | A08356727 | | TST SM EQUITY | TESTA INMUEBLES EN RENTA S.A. | ES | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000572_CR_AIRB | 549300FM9ZIJB5FCS825 | | | | | TWINS ALIMENTACION SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000573_CR_AIRB | 95980020140005462150 | ESA79524054 | A79524054 | | 571979Z | URBASER S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000574_CR_AIRB | 5299008CBH6EAEH1VZ37 | ESA28293348 | A28293348 | | | WORLD DUTY FREE GROUP S.A.U., | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000575_CR_AIRB | 743700FHGZEV5UGCB005 | | | FI0009010391 | AHL1V FH EQUITY | Ahlstrom Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000576_CR_AIRB | 529900Q14KI1SCMIMO82 | | | | | Bayer Nordic SE | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000577_CR_AIRB | 5493002B0GOVF42KWX33 | | | | | Cargotec Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000578_CR_AIRB | 549300P8N0P6KDGTJ206 | | | XS0946179529 | TY2 GS Equity | Citycon OYJ | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000579_CR_AIRB | 743700TU2S3DXWGU7H32 | | 0116510-6 | XS0973806861 | EIA GM Equity | Elisa Corporation | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000580_CR_AIRB | 7437006ZZI1F7CUA5518 | | | | | Fingrid Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000581_CR_AIRB | 213800SB6EOB8SSK9W63 | | | FI0009003230 | FIA1S FH EQUITY | Finnair Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000582_CR_AIRB | 743700BKTW4EQIVKYY42 | | | FI0009000400 | FIS1V FH EQUITY | Fiskars Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000583_CR_AIRB | 635400IUIZZIUJSAMF76 | | | FI0009007132 | FUM1V FH EQUITY | Fortum Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000584_CR_AIRB | 74370031Y7RK5H88CQ48 | | | FI0009004824 | KRA1V FH EQUITY | Kemira Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000585_CR_AIRB | 743700OX6HSVMCAHPB95 | | | | | KESKO OYJ | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000586_CR_AIRB | 2138001CNF45JP5XZK38 | 1927400-1 | HRB57225 | | KC4 GR EQUITY | Kone GmbH | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000587_CR_AIRB | 2138007FRMWVPUDCMA45 | | | FI0009007835 | MEO1V FH EQUITY | Metso Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000588_CR_AIRB | 5493009GY1X8GQ66AM14 | | | FI0009013296 | NES1V FH EQUITY | Neste Oil Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000589_CR_AIRB | 549300A0JPRWG1KI7U06 | | | FI0009000681 | NOK1V FH EQUITY | Nokia Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000590_CR_AIRB | 743700YQIO8Y4L4WKR40 | | | | | Nokian Renkaat Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000591_CR_AIRB | 74370061PO7C10E3PA54 | | | | | Norilsk Nickel Harjavalta Oy | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000592_CR_AIRB | 5493009YRUJJDCFF0R80 | | | FI0009002422 | OUT1V FH EQUITY | Outokumpu Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000593_CR_AIRB | 549300R0VN9C371W0E07 | | | FI0009014575 | OTE1V FH EQUITY | Outotec Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000594_CR_AIRB | 743700X6KUJ0Z8GJJF03 | | | | | POHJOLAN VOIMA OY | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000595_CR_AIRB | 743700CIR72J2LJZO637 | | | | | Ramirent Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000596_CR_AIRB | 743700XJC24THUPK0S03 | | | FI0009007694 | SAA1V FH EQUITY | Sanoma Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000597_CR_AIRB | 743700IFQI6W89M11Y95 | | | | | STOCKMANN OYJ ABP | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000598_CR_AIRB | 7437000ZP669LKUTZ738 | | | | STERV FH EQUITY | Stora Enso Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000599_CR_AIRB | 743700LQ48IZBTZN4S52 | | 0196656-0 | XS1043513529 | | Teollisuuden Voima Oyj(TVO) | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000600_CR_AIRB | 743700PKLY067IZIF588 | | | | | Tikkurila Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000601_CR_AIRB | 213800EC6PW5VU4J9U64 | | | FI0009005987 | UPM1V FH EQUITY | UPM-Kymmene Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000602_CR_AIRB | 743700G7A9J1PHM3X223 | | | FI0009003727 | WRT1V FH EQUITY | Wärtsilä Oyj Abp | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000603_CR_AIRB | 549300TLDC3IQX97WU26 | | | | | Wihuri Packaging Oy | FI | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000604_CR_AIRB | 529900M13GM4VSTE6W80 | | | | | YIT Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000605_CR_AIRB | 969500QZC2Q0TK11NV07 | | | | AC FP EQUITY | Accor SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000606_CR_AIRB | 969500PJMBSFHYC37989 | | | | ADP FP Equity | Aeroports de Paris S.A. (ADP) | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000607_CR_AIRB | 969500AQW31GYO8JZD66 | | | FR0000031122 | | AIR FRANCE -KLM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000608_CR_AIRB | 969500MMPQVHK671GT54 | | | | AI FP EQUITY | Air Liquide SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000609_CR_AIRB | 969500RAZNDFVFATTJ14 | | | | | ALCATEL LUCENT INTER-NATIONAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000610_CR_AIRB | 969500CCRD8GYWLG6R54 | | 542019096 | FR0000130007 | ALU FP EQUITY | Alcatel Lucent S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000611_CR_AIRB | 969500TZFFAS8XMVPQ44 | | | | ALALF UV Equity | ALCATEL-LUCENT SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000612_CR_AIRB | 549300W64S5Q0I46LK20 | | | | | ALSTOM HOLDINGS SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000613_CR_AIRB | 96950032TUYMW11FB530 | | | | ALO FP EQUITY | Alstom SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000614_CR_AIRB | 9695007B0RXQCHHTGR34 | | 305207169 | | AREVA FP EQUITY | AREVA NC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000615_CR_AIRB | 96950026BLIV09FMSM49 | | | | AKE FP EQUITY | Arkema Group SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000616_CR_AIRB | | | | | ATO FP EQUITY | Atos Origin SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000617_CR_AIRB | 213800U12KWYZEECZ934 | | 572139996 | | ASF FP EQUITY | AUTOROUTES DU SUD DE LA FRANCE SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000618_CR_AIRB | 9695002SV2VP9CU42826 | | | | ARR FP EQUITY | Autoroutes Paris-Rhin-Rhone SA [APRR] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000619_CR_AIRB | F5WCUMTUM4RKZ1MAIE39 | | | | | AXA SA | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000620_CR_AIRB | 969500MOCLNQFNZN0D63 | | 572015246 | | EN LI Equity | BOUYGUES SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000621_CR_AIRB | 96950077L0TN7BAROX36 | | | | CAP FP EQUITY | Cap Gemini Sogeti SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000622_CR_AIRB | 549300B8P6MUJ1YWTS08 | | | | CA FP EQUITY | Carrefour SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000623_CR_AIRB | 969500VHL8F83GBL6L29 | | 554501171 | FR0000125585 | CO FP EQUITY | CASINO GUICHARD - PERRACHON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000624_CR_AIRB | 9695001K81BDUET02H66 | | | | CGM FP EQUITY | Cegedim SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000625_CR_AIRB | 969500FCVQ5SLAAUJV59 | | | | GA S1 Equity | CGG | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000626_CR_AIRB | 969500WESYQMQ1F2C272 | | | | | CHRISTIAN DIOR | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000627_CR_AIRB | 969500BZJ49IICIBZZ08 | | | | | CMA CGM S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000628_CR_AIRB | 969500QKVPV2H8UXM738 | | | | CNP FP Equity | CNP Assurances | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000629_CR_AIRB | 213800CP8292W9E8LJ69 | | 552115891 | | DG FP Equity | Cofiroute | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000630_CR_AIRB | 969500DZBBMYHB8NAM93 | | 552025314 | FR0000121634 | RE FP EQUITY | COLAS SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000631_CR_AIRB | NFONVGN05Z0FMN5PEC35 | | | | SGO FP EQUITY | Compagnie de Saint-Gobain SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000632_CR_AIRB | 549300SOSI58J6VIW052 | | | | ML FP EQUITY | Compagnie Generale des Etablissements Michelin SCA [CGEM] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000633_CR_AIRB | 969500D8BWYH453FLN28 | | | | | CRISTAL UNION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000634_CR_AIRB | 85OKW2SW05RZFQS1W718 | | | | JJ FP EQUITY | Crown European Holdings SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000635_CR_AIRB | 969500H6VMRN7AY1ZU14 | | 441133808 | | 85117Z FP EQUITY | DCNS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000636_CR_AIRB | 9695006LOD5B2D7Y0N70 | | | | EDEN FP Equity | Edenred S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000637_CR_AIRB | | | | FR0000130452 | FGR FP EQUITY | Eiffage SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000638_CR_AIRB | 549300X3UK4GG3FNMO06 | | | FR0010242511 | EDF FP EQUITY | Electricite de France SA [EDF] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000639_CR_AIRB | 9695001HM585I0NEI780 | | 380543678 | | | Elior | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000640_CR_AIRB | 549300LUH78PG2MP6N64 | | | | | Eramet SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000641_CR_AIRB | 549300M3VH1A3ER1TB49 | | 712049618 | FR0000121667 | EI FP EQUITY | ESSILOR INTERNATIONAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000642_CR_AIRB | 529900HC20ELW4B6XI30 | | | | | Euler Hermes France | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000643_CR_AIRB | 52990087UKA0U2TO8412 | | | | | AIRBUS HELICOPTERS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000645_CR_AIRB | 549300MCOOY1V7P2PG30 | | | | ETL FP Equity | Eutelsat S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000646_CR_AIRB | 969500WASBF8AZP8TC02 | | 323288563 | FR0000053142 | LEY FP EQUITY | FAIVELEY TRANSPORT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000647_CR_AIRB | 969500F0VMZLK2IULV85 | | | FR0000121147 | EO FP EQUITY | Faurecia S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000648_CR_AIRB | 969500UPKU9VF8XAEU18 | | 775625767 | | 1044Q FP EQUITY | FINANCIERE AGACHE SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000649_CR_AIRB | 969500P8M3W2XX376054 | | | | | Fonciere des Regions | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000650_CR_AIRB | 969500MCOONR8990S771 | | | | FTE FP EQUITY | France Telecom SA / Orange SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000651_CR_AIRB | 5493005GNGE7UFJCIL03 | | | | FBEL FP EQUITY | Fromageries Bel SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000652_CR_AIRB | 969500YWO65OHPVAHN71 | | | | | GALERIES LAFAYETTE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000653_CR_AIRB | LAXUQCHT4FH58LRZDY46 | | | FR0010208488 | GSZ FP EQUITY | GDF Suez SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000654_CR_AIRB | 529900710OJCYZX6IL07 | | | | | GEA Batignolles Technologies Thermiques SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000655_CR_AIRB | 9695003E4MMA10IBTR26 | | 592014476 | | | Gecina | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000656_CR_AIRB | 9695004TMMZ3JBKJO332 | | 377791967 | | UG FP Equity | GIE PSA Tresorerie | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000657_CR_AIRB | 969500ASEC557H5A4F22 | | 476180625 | | | Groupe Auchan S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000658_CR_AIRB | 969500KMUQ2B6CBAF162 | | | | BN FP EQUITY | Groupe Danone SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000659_CR_AIRB | 969500O3KMCBQT8KGK58 | | | | | Groupe Soufflet SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000660_CR_AIRB | 969500FY5T5MLH4G9A95 | | | | RIA FP EQUITY | Groupe Steria SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000661_CR_AIRB | 969500LYSYS0E800SQ95 | | 408168003 | | | Holding Bercy Investissement SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000662_CR_AIRB | 969500I3QVK40XEORU25 | | 495137077 | | | HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRON-NEMENT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000663_CR_AIRB | 969500UDH342QLTE1M42 | | 582074944 | FR0000035081 | ICAD FP EQUITY | ICADE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000664_CR_AIRB | 969500FZ9BTRZS3JNB97 | | 342376332 | FR0004035913 | ILD FP EQUITY | ILIAD | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000665_CR_AIRB | 54930075MZSSIB2TGC64 | | 449354224 | FR0000120859 | NK FP EQUITY | IMERYS S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000666_CR_AIRB | 9695002OY2X35E9X8W87 | | | | | Ipsos SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000667_CR_AIRB | 549300ORN5E1P46ATH26 | | 440413730 | | IT IM Equity | Italcementi Finance S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000668_CR_AIRB | 9695009KV7AFPDEI5S30 | | | | DEC FP EQUITY | JCDecaux SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000669_CR_AIRB | 549300VGEJKB7SVUZR78 | | 552075020 | | PP IM Equity | Kering S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000670_CR_AIRB | 969500PB4U31KEFHZ621 | | 780152914 | | | Klepierre S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000671_CR_AIRB | 969500L0T16HX3R78P61 | | | | | La Mondiale | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000672_CR_AIRB | 9695000YG7TR7PAP0L59 | | | | 222691Z FP EQUITY | La Poste [France] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000673_CR_AIRB | 969500O558W10MK2JF76 | | | | | Labco SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000674_CR_AIRB | 549300DNNL29KCEPRZ85 | | | FR0000120537 | LG FP EQUITY | Lafarge SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000675_CR_AIRB | 969500VX2NV2AQQ65G45 | | | | MMB FP EQUITY | Lagardere SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000676_CR_AIRB | 969500TJLHIZLFRWEQ48 | | | FR0010307819 | LR FP EQUITY | Legrand | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000677_CR_AIRB | 969500C0B8YR7HT3OM14 | | | | 221202Z FP EQUITY | Limagrain SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000678_CR_AIRB | 529900JI1GG6F7RKV153 | | | FR0000120321 | OR FP EQUITY | L'Oréal | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000679_CR_AIRB | IOG4E947OATN0KJYSD45 | | | | MC FP EQUITY | LVMH Moet Hennessy Louis Vuitton SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000680_CR_AIRB | | | | | MDCA FP EQUITY | Medica France SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000681_CR_AIRB | 969500081CGAXB7YS433 | | 424064707 | | | Mercialys | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000682_CR_AIRB | 969500DZ56QVIKRIU954 | | | | | Monoprix SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000683_CR_AIRB | 96950015FU78G84UIV14 | | | | NEX FP EQUITY | Nexans SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000684_CR_AIRB | 549300DMQNOND6LEVJ13 | | | | | Novacap SA | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000685_CR_AIRB | 969500CDLQKYAR1PT761 | | | | | NutriXo SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000686_CR_AIRB | 969500SHDTSMKBXKKO85 | | | | | Oberthur Technologies S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000687_CR_AIRB | 52990097YFPX9J0H5D87 | | | FR0000120693 | RI FP EQUITY | PERNOD RICARD S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000688_CR_AIRB | 969500TZ5950IT5FPQ42 | | | | UG FP EQUITY | Peugeot SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000689_CR_AIRB | 969500C0PA29TV19CT55 | | | | 221410Z FP EQUITY | Picard Surgeles SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000690_CR_AIRB | | | | | PP FP EQUITY | Pinault Printemps Redoute SA [PPR] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000691_CR_AIRB | 2138004KW8BV57III342 | | | FR0000130577 | PUB FP EQUITY | Publicis Groupe SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000692_CR_AIRB | 969500AI7V5V0J9TOU58 | | | | RAL FP EQUITY | Rallye SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000693_CR_AIRB | 5493004V6A3Z027YT216 | | | | RCO FP Equity | Remy Cointreau S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000694_CR_AIRB | 969500F7JLTX36OUI695 | | | FR0000131906 | RNO FP EQUITY | RENAULT S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000695_CR_AIRB | 969500VZN4KDEZ14C105 | | 412280737 | | 224063Z FP EQUITY | RESEAU FERRE DE FRANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000696_CR_AIRB | 969500N6AVPA51648T62 | | | | RXL FP Equity | Rexel SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000697_CR_AIRB | 969500FO141C5967KC72 | | | | | Roquette Freres | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000698_CR_AIRB | 969500JRJW0K2ET1UP76 | | 444619258 | | 226514Z FP EQUITY | RTE EDF TRANSPORT SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000699_CR_AIRB | 969500UIC89GT3UL7L24 | | | | SAF FP EQUITY | Safran SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000700_CR_AIRB | 549300E9PC51EN656011 | | 395030844 | | SAN FP Equity | SANOFI S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000701_CR_AIRB | 969500A1YF1XUYYXS284 | | | | SU FP EQUITY | Schneider Electric SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000702_CR_AIRB | 96950056ULJ4JI7V3752 | | | | SCR FP Equity | SCOR SE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000703_CR_AIRB | 969500WP61NBK098AC47 | | | | SK FP EQUITY | SEB SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000704_CR_AIRB | 969500KDAUM9TYWQTR36 | | 470801168 | | 286575Z FP EQUITY | SOC NATIONALE IMMOBILIERE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000705_CR_AIRB | 969500LCBOG12HXPYM84 | | | | SW FP EQUITY | Sodexho Alliance SA [Sodexo] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000706_CR_AIRB | 9695005U38X1SF184325 | | 552028425 | | QS3 GF Equity | Solocal Group | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000707_CR_AIRB | 969500VEVOWR22R2YR86 | | | | 9876578Z FP Equity | Sonepar SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000708_CR_AIRB | 969500A4MXJ3ESPHK698 | | | | | SNCF MOBILITES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000709_CR_AIRB | 9695001UJ7FMZ37G6N39 | | 572119550 | | 593377Z FP EQUITY | SUCRES ET DENREES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000710_CR_AIRB | 9695002EVBYM5B2OIP31 | | | | 4699377Z FP Equity | Tarkett SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000711_CR_AIRB | 969500NQMNC0PVUY8V74 | | | | TEC FP EQUITY | Technip SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000712_CR_AIRB | 529900FNDVTQJOVVPZ19 | | | | HO FP EQUITY | Thales SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000713_CR_AIRB | | | 542051180 | FR0000120271 | FP FP EQUITY | TOTAL SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000714_CR_AIRB | 969500BWNQ1B0PI06I59 | | 492520333 | | | Tyrol Acquisition 2 SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000715_CR_AIRB | 969500SHQITWXSIS7N89 | | 682024096 | FR0000124711 | UL NA EQUITY | UNIBAIL RODAMCO SE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000716_CR_AIRB | 5493006IH2N2WMIBB742 | | | | FR FP Equity | Valeo S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000717_CR_AIRB | 969500P2Q1B47H4MCJ34 | | | | VK FP EQUITY | Vallourec SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000718_CR_AIRB | 969500LENY69X51OOT31 | | | | VIE FP EQUITY | Veolia Environnement SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000719_CR_AIRB | 9695009YI1863TOVDP79 | | | | | Vicat SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000720_CR_AIRB | 213800WFQ334R8UXUG83 | | | | DG FP EQUITY | Vinci SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000721_CR_AIRB | 969500FU4DRAEVJW7U54 | | | | VIV FP EQUITY | Vivendi SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000722_CR_AIRB | 969500M98ZMIZYJD5O34 | | 572174035 | | MF FP Equity | Wendel | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000723_CR_AIRB | 969500SFFMSIHH11UO32 | | | | ZC FP EQUITY | Zodiac Aerospace SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000724_CR_AIRB | 549300MJIRPTCHAYW359 | | 7847174 | | | ABP Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000725_CR_AIRB | 213800B4XZJ3ZDM7CL47 | | | | AFR LN Equity | Afren plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000726_CR_AIRB | 2138003R7TGCSVF27H47 | | SC177553 | GB00B4WQ2Z29 | AGK LN Equity | AGGREKO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000727_CR_AIRB | 213800HPMHRN3PT62M97 | | 06279732 | | 0807384D LN EQUITY | AIRTANKER FINANCE LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000728_CR_AIRB | DTA07N5U5HK2KC1SCM04 | | 01675285 | GB0000282623 | | AMEC Foster Wheeler plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000729_CR_AIRB | 2Y33NQ5FPI8PR8L9QX13 | | 2854310 | | AML LN Equity | Amlin PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000730_CR_AIRB | 213800DL377MH46PDY63 | | 4330322 | | | Anglian Water Services Financing Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000731_CR_AIRB | 549300S9XF92D1X8ME43 | | 3564138 | GB00B1XZS820 | AAL LN EQUITY | Anglo American Plc. | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000732_CR_AIRB | VVT2B79I2Z4U3R6BY589 | | 7876075 | | AON UN Equity | Aon plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000733_CR_AIRB | | | | GB00B15Y0C52 | | AP ALTERNAT ASSETS | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000734_CR_AIRB | 549300F4RYR1DNTO2O39 | | 6137924 | | | Arqiva Financing No. 1 Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000735_CR_AIRB | GBQKSY6W7G0OHCQ8OQ72 | | 293262 | | ABF LN Equity | Associated British Foods PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000736_CR_AIRB | PY6ZZQWO2IZFZC3IOL08 | | 2723534 | | ZEG GY Equity | AstraZeneca PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000737_CR_AIRB | YF0Y5B0IB8SM0ZFG9G81 | | 2468686 | | AV/ LN EQUITY | Aviva Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000738_CR_AIRB | 213800TSKOLX4EU6L377 | | 02342138 | GB0009697037 | BAB LN Equity | Babcock International Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000739_CR_AIRB | 8SVCSVKSGDWMW2QHOH83 | | 1470151 | | BA/ LN EQUITY | BAE Systems Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000740_CR_AIRB | CT4UIJ3TUKGYYHMENQ17 | | 395826 | GB0000961622 | BBY LN EQUITY | Balfour Beatty plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000741_CR_AIRB | 2138006R85VEOF5YNK29 | | 604574 | | BDEV LN EQUITY | Barratt Developments Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000742_CR_AIRB | 2138001T2QEV5RXMFI32 | | 00053688 | GB00B1FP8915 | BBA LN Equity | BBA AVIATION PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000743_CR_AIRB | | | 1480047 | | BRSN LN Equity | Berendsen Plc [ex-Davis Service Group Plc] | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000744_CR_AIRB | | | | | 0134146D LN Equity | Best Buy Europe Distributions Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000745_CR_AIRB | V1LV067AJN766PCJIG11 | | 3763515 | | BG/ LN Equity | BG Energy Holdings Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000746_CR_AIRB | 549300C116EOWV835768 | | 3196209 | | BLT LN Equity | BHP Billiton Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000747_CR_AIRB | VK07P8T49UYFO085O712 | | 3114356 | | BMW HB Equity | BMW (UK) Capital plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000748_CR_AIRB | 213800V93QFW53NB7Y29 | | 1036959 | | | Bodycote International Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000749_CR_AIRB | 213800TGK6XXFA2TBO31 | | 3558065 | | | Boparan Holdings Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000750_CR_AIRB | 213800M11ELCLQ8VF938 | | 4011660 | | | Bourne Leisure Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000751_CR_AIRB | 549300ZPID4GQRDWI318 | 1104733-9 | HRB113611 | | BP/ LN EQUITY | BP Europa SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000752_CR_AIRB | G1KG0OQD10NOMCMLDZ35 | | 00542515 | | BP/ LN EQUITY | BP INTERNATIONAL LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000753_CR_AIRB | 213800MBRRUVQIONAN53 | | 4578621 | | BXB AT Equity | Brambles Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000754_CR_AIRB | 549300136VSBKI0Q8750 | | 5262170 | | | Brenntag UK Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000755_CR_AIRB | 375X9PSJLLOV7F21O626 | | 01777777 | | IAG LN EQUITY | BRITISH AIRWAYS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000756_CR_AIRB | 2138001S874P3WKNCV04 | | 3407696 | | BATS LN EQUITY | British American Tobacco Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000757_CR_AIRB | 5493000IBP32UQZ0KL24 | | RC000057 | | | British Broadcasting Corporation | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000758_CR_AIRB | RV5B68J2GV3QGMRPW209 | | 621920 | | | British Land Company PLC (The) | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000759_CR_AIRB | 2138003TS48MQKF4BZ29 | | 9256967 | | BSY LN EQUITY | British Sky Broadcasting Group Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000760_CR_AIRB | 549300OWFMSO9NYV4H90 | | 01800000 | | BT/A LN EQUITY | BRITISH TELECOMMUNI-CATIONS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000761_CR_AIRB | 635400L3NVMYD4BVCI53 | | 5604923 | | BVIC LN Equity | Britvic PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000762_CR_AIRB | | | 358948 | GB00B0744B38 | BNZL LN EQUITY | BUNZL PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000763_CR_AIRB | ZIMCVQHUFZ8GVHENP290 | | 2779134 | | | Bupa Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000764_CR_AIRB | 213800J3MPR8KO94D535 | | 3458224 | | BRBY LN Equity | Burberry Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000765_CR_AIRB | 213800UL7Z7B6GLBZ213 | | 3314066 | | | C&J Clark Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000766_CR_AIRB | CMIGEWPLHL4M7ZV0IZ88 | | 2081330 | | CPI LN EQUITY | Capita Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000767_CR_AIRB | 6SNZTEXLR1M5211YYB89 | | | | CLLN LN EQUITY | Carillion Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000768_CR_AIRB | 4DR1VPDQMHD3N3QW8W95 | | 4039524 | | CCL LN EQUITY | Carnival Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000769_CR_AIRB | 2138001E12GWLLDQQF16 | | 7105905 | | CPW LN Equity | DIXONS CARPHONE PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000770_CR_AIRB | E26EDV109X6EEPBKVH76 | | 3033654 | GB00B033F229 | CNA LN EQUITY | CENTRICA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000771_CR_AIRB | 549300IF6EUDVXYQI061 | | 5900853 | | | CEVA Group plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000772_CR_AIRB | 213800U9A54VQJ5P2J41 | | 86662 | | CHG LN Equity | Chemring Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000773_CR_AIRB | 213800J2J3TOOI176M73 | | 5212407 | | CINE LN Equity | CINEWORLD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000774_CR_AIRB | 213800A41R9NL49E5632 | | 00030470 | GB00B07KD360 | COB LN Equity | COBHAM PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000775_CR_AIRB | 2138008M6MH9OZ6U2T68 | | 4083914 | | CPG LN EQUITY | Compass Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000776_CR_AIRB | 6354003CVDDPNXREIR29 | | FC031117 | | | CPUK Finance Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000777_CR_AIRB | 4OFD47D73QFJ1T1MOF29 | | 184594 | | DMGT LN Equity | Daily Mail and General Trust Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000778_CR_AIRB | 213800NPR9YDSBO86U08 | | 03162897 | GB0002502812 | | DAIRY CREST GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000779_CR_AIRB | 5493007MMUEIF4NJG110 | | 5448421 | | DEB LN EQUITY | Debenhams Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000780_CR_AIRB | 213800J4UVB5OWG8VX82 | | 3369634 | | DPH LN Equity | Dechra Pharmaceuticals PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000781_CR_AIRB | 213800BXKQ9KZNUR1M61 | | 1819699 | | | Derwent London PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000782_CR_AIRB | 213800ZVIELEA55JMJ32 | | 23307 | | DGE FP Equity | Diageo plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000783_CR_AIRB | 2138005HMFMTYXNEEX13 | | SC000750 | | | DIAGEO SCOTLAND LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000784_CR_AIRB | 5299004HGJWHJ71M5T77 | | 5671205 | | | DNL UK LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000785_CR_AIRB | 2138001GRMZ39JRSE316 | | 01363137 | GB0002748050 | DNO LN Equity | DOMINO PRINTING SCIENCES PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000786_CR_AIRB | 39RSBE4RCI4M15BLWH36 | | 1377658 | | SMDS LN EQUITY | DS Smith Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000787_CR_AIRB | 2138001LSWETH5TDQG53 | | 2366777 | | | DWR Cymru Cyfyngedig | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000788_CR_AIRB | 213800U5R8Q5KGM2KU56 | | 2366906 | | | Eastern Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000789_CR_AIRB | 549300XUUK1H52EDCK10 | | | | | EDC Finance Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000790_CR_AIRB | 549300ZM2QCFG22BOJ03 | | 2366949 | | | Electricity North West Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000791_CR_AIRB | 549300KVXDURRKVW7R37 | | 647788 | | ECM LN EQUITY | Electrocomponents Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000792_CR_AIRB | 2138008LJU6WFQWOXJ73 | | 7140891 | | ENQ LN Equity | EnQuest plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000793_CR_AIRB | 7N0UJMJLXD0MDT5D5086 | | 7023598 | | | Ensco plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000794_CR_AIRB | 549300V1O67HJV48FS61 | | 6845434 | | | ENW Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000795_CR_AIRB | 5493007MOZNA03BVNE96 | | 5444653 | | ESNT LN Equity | ESSENTRA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000796_CR_AIRB | 21380023G8LF55V46281 | | 02954623 | | | EUROPEAN METAL RECYCLING LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000797_CR_AIRB | 213800SVCZ6YZ8YJI569 | | 2462001 | | 4379945Z LN Equity | Eurostar International Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000798_CR_AIRB | 5493002X7O83FCJVYO69 | | 7329930 | | | Eversholt Funding Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000799_CR_AIRB | JPO68XMABX4DR21BNE65 | | 8263590 | | 0274811Z LN Equity | Everything Everywhere Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000800_CR_AIRB | 54930080DFVZ551GGT17 | | | | EVR LN EQUITY | Evraz Group S.A. | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000801_CR_AIRB | 635400RXXHHYT1JTSZ26 | | 653331 | | | EXPERIAN PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000802_CR_AIRB | 213800JLG5TPE3RBYG56 | | 4094619 | | | FIRST CHOICE HOLIDAYS FINANCE LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000803_CR_AIRB | 549300DEJZCPWA4HKM93 | | SC157176 | | FGP LN EQUITY | First Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000804_CR_AIRB | 549300JXWH1UV5J0XV81 | | 6344120 | | FRES LN Equity | Fresnillo plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000805_CR_AIRB | 213800WTATMITUGXJQ69 | | FC031364 | | | Friends Life Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000806_CR_AIRB | 549300L3KWKK8X35QR12 | | 4992207 | | GFS LN EQUITY | G4S Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000807_CR_AIRB | 213800OOHUV3HHP46A02 | | 00836539 | GB00B3Y2J508 | GFRD LN Equity | GALLIFORD TRY PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000808_CR_AIRB | 213800E8KX2VV9YDY362 | | 1991018 | | | Gatwick Airport Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000809_CR_AIRB | 549300IK25CZHKVLAL89 | | 03768267 | | 1844538Z LN EQUITY | Gazprom Marketing and Trading Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000810_CR_AIRB | 5493007Q8VD7Q3ZYZS59 | | 2258699 | | GS7 GY Equity | GlaxoSmithKline Capital PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000811_CR_AIRB | | | 3888792 | GB0009252882 | GSK LN EQUITY | GlaxoSmithKline plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000812_CR_AIRB | 213800N9W2D8A4GJGR36 | | 04542769 | | 2006623Z LN EQUITY | GLENCORE ENERGY UK LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000813_CR_AIRB | 213800QIJMYMW6TSBG41 | | 5333192 | | GNK LN Equity | Greene King Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000814_CR_AIRB | 213800R9N5F2WRMGTR50 | | 24511 | | GNK LN EQUITY | Greene King Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000815_CR_AIRB | 213800U8JEPF65PSKU22 | | 6143540 | | | GUARDIAN DIGITAL COMMUNICATIONS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000816_CR_AIRB | 2138007FRGLUR9KGBT40 | | 00040932 | GB0004052071 | HLMA LN Equity | HALMA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000817_CR_AIRB | 213800G1C9KKVVDN1A60 | | 360632 | GB0004065016 | HMSO LN EQUITY | Hammerson PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000818_CR_AIRB | 529900N6RQR0PX7ZTR62 | | 4626078 | | HEI GY Equity | Hanson Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000819_CR_AIRB | 213800QC8AWD4BO8TH08 | | 2150950 | | HAS LN Equity | Hays PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000820_CR_AIRB | 549300J5R8AWMHPE7O05 | | 1991017 | | | Heathrow Airport Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000821_CR_AIRB | 7TI96JO3DYEIQWZ7Z726 | | 99529 | | | Heathrow Funding Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000822_CR_AIRB | 213800YRHAPNN54BKN78 | | 5863533 | GB00B19NKB76 | HOME LN EQUITY | HOME RETAIL GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000823_CR_AIRB | 213800UTXVFRH9XBL453 | | 7939278 | | | Iceland Acquico Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000824_CR_AIRB | 213800FGWQXPVI86SE26 | | 5879252 | | | Iglo Foods MidCo Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000825_CR_AIRB | | | 3236483 | GB0004544929 | IMT LN EQUITY | Imperial Tobacco Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000826_CR_AIRB | 2138002D68XDR4LZCG32 | | 7084307 | | | Ineos Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000827_CR_AIRB | | | 5134420 | | IHG LN EQUITY | Intercontinental Hotels Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000828_CR_AIRB | 549300OGASR5WRKJ8R68 | | 2234775 | | | INTERMEDIATE CAPITAL GROUP PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000829_CR_AIRB | | | | GB00B19DVX61 | ISYS LN EQUITY | Invensys plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000830_CR_AIRB | ZLECI7ED2QMWFGYCXZ59 | | 4967001 | | ITV LN Equity | ITV plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000831_CR_AIRB | 213800VGZAAJIKJ9Y484 | | 185647 | | SBRY LN EQUITY | J Sainsbury Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000832_CR_AIRB | 529900RRNKUM3INJGF98 | | KvK 34233247 0000 | | JBH LN EQUITY | JAB Holdings B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000833_CR_AIRB | 213800CHWARFAAN7UB85 | | 1709784 | | JDW LN EQUITY | JD Wetherspoon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000834_CR_AIRB | 5493008LNN1X4R79PJ89 | | SC034970 | GB0005790059 | | JOHN MENZIES PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000835_CR_AIRB | 549300PLYY6I10B6S323 | | SC036219 | GB00B5N0P849 | WG/ LN Equity | JOHN WOOD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000836_CR_AIRB | 2138001AVBSD1HSC6Z10 | | 33774 | GB0004764071 | JMAT LN EQUITY | JOHNSON MATTHEY PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000837_CR_AIRB | 213800JFIBCR4LGUA242 | | SC015382 | GB0004769682 | | JOHNSTON PRESS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000838_CR_AIRB | | | 06467400 | | KAZ LN EQUITY | KAZ MINERALS FINANCE PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000839_CR_AIRB | 2138002RKCU2OM4Y7O48 | | 02708030 | GB0004915632 | KIE LN Equity | KIER GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000840_CR_AIRB | 213800KBMEV7I92FY281 | | 1664812 | | KGF LN EQUITY | Kingfisher Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000841_CR_AIRB | 213800QOWHF5R9VLL274 | | 1429533 | | LAD LN Equity | Ladbrokes plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000842_CR_AIRB | 213800JH9QQWHLO99821 | | 1417162 | | LGEN LN Equity | Legal & General Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000843_CR_AIRB | 549300BSGXG3QLIQYT84 | | 8379990 | | | Liberty Global plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000844_CR_AIRB | 213800JDI3GTKPG4XI38 | | 3929195 | | | London Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000845_CR_AIRB | 213800QAUUUP6I445N30 | | 05369106 | GB00B0SWJX34 | LSE LN Equity | LONDON STOCK EXCHANGE GROUP PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000846_CR_AIRB | 213800JP7STUK5WKRE92 | | 1000608 | | MMC LN Equity | MANAGEMENT CONSULTING GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000847_CR_AIRB | 213800IU37OVVT5ZXP41 | | 8338561 | | | Manchester Airport Group Funding PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000848_CR_AIRB | 213800CN1RI3UCIZWB95 | | 214436 | | MKS LN EQUITY | Marks & Spencer Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000849_CR_AIRB | 213800HQB746UJ9UWM15 | | 5135049 | | MARS LN Equity | Marston's Issuer PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000850_CR_AIRB | 213800Q6RP3ZJ2CZR962 | | 31461 | | | Marston's PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000851_CR_AIRB | 213800HX7FMPA2CIEF02 | | 2798634 | | | McBride plc | GB | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000852_CR_AIRB | YMFO3TKB4UAWQTDZJJ31 | | 432989 | | MGGT LN Equity | Meggitt Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000853_CR_AIRB | 213800E7QA1U8BF34219 | | 4778667 | | MAB LN Equity | Mitchells & Butlers Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000854_CR_AIRB | 213800LOZA69QFDC9N34 | | 6209386 | GB00B1CRLC47 | MNDI LN EQUITY | Mondi Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0000855_CR_AIRB | 4PQUHN3JPFGFNF3BB653 | | 2068222 | | | Morgan Stanley & Co. International plc | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000856_CR_AIRB | 213800A8IQEMY8PA5X34 | | 2590560 | | NEX LN Equity | National Express Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000857_CR_AIRB | 8R95QZMKZLJX5Q2XR704 | | 4031152 | | NGG LN EQUITY | National Grid Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000858_CR_AIRB | 213800H88F5EE4B1D697 | | 5090412 | | | Network Rail Infrastructure Finance PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000859_CR_AIRB | 213800UGAULQ1FVD4B35 | | 1618428 | | | NEW LOOK RETAILERS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000860_CR_AIRB | 213800WQD8ECPZP9PH98 | | 4412362 | | NXT LN EQUITY | Next Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000861_CR_AIRB | 549300JIM3ERGZFGGL27 | | 6428375 | | | North West Electricity Networks Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000862_CR_AIRB | 635400GPHRFKZQIBUK45 | | NI026892 | | | Northern Ireland Electricity Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000863_CR_AIRB | 213800B3ZUTDOZYVJB41 | | 53171 | | NTG LN EQUITY | Northgate Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000864_CR_AIRB | 213800PWPM9HZIEEO670 | | 2366703 | | | Northumbrian Water Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000865_CR_AIRB | 213800WWVCAPAMOZ1M98 | | 5584873 | | | NSG UK Enterprises Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000866_CR_AIRB | | | | | 2158036Z LN EQUITY | Omnicom Financial Services Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000867_CR_AIRB | 213800G8P2ULTOP62Q95 | | 5915896 | | | Osprey Acquisitions Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000868_CR_AIRB | 213800J364EZD6UCE231 | | 00775598 | GB0006650450 | OXIG LN Equity | OXFORD INSTRUMENTS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000869_CR_AIRB | 213800NL5NLBY6YIBI88 | | 2019023 | | 6752 JT Equity | Panasonic Finance (Europe) plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000870_CR_AIRB | 2138004JBXWWJKIURC57 | | 53723 | | PSON LN EQUITY | Pearson Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000871_CR_AIRB | | | 2304195 | | PDG LN EQUITY | Pendragon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000872_CR_AIRB | 213800V1CCTS41GWH423 | | 02366640 | GB00B18V8630 | | PENNON GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000873_CR_AIRB | | | 1818486 | | PSN LN EQUITY | Persimmon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000874_CR_AIRB | 549300OPFWKTD6BUFP71 | | 4267536 | | PPL UN Equity | PPL UK DISTRIBUTION HOLDINGS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000875_CR_AIRB | 213800U93SZC44VXN635 | | 00668987 | GB00B1Z4ST84 | PFG LN Equity | PROVIDENT FINANCIAL PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000876_CR_AIRB | XB3CXKKKED7OMV80FY35 | | 00019457 | GB00B19Z1432 | PZC LN Equity | PZ CUSSONS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000877_CR_AIRB | 213800791EF5XP7WW494 | | 2641728 | | QBE AT Equity | QBE European Operations PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000878_CR_AIRB | 213800NRSZ1N2Y6LEX44 | | 5777981 | | | R&R Ice Cream plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000879_CR_AIRB | 5493003JFSMOJG48V108 | | 6270876 | | RB/ LN Equity | Reckitt Benckiser Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000880_CR_AIRB | 549300WSX3VBUFFJOO66 | | 2746616 | | | Relx Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000881_CR_AIRB | 549300VN4WV7Z6T14K68 | | 5393279 | | RTO LN EQUITY | Rentokil Initial Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000882_CR_AIRB | 549300JJKH86IWQ78005 | | 191285 | | REX LN EQUITY | Rexam Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000883_CR_AIRB | 2138009113L7IDGEM175 | | 358901 | | RIO LN Equity | Rio Tinto Finance plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000884_CR_AIRB | X57JK1U580XATGR67572 | | 1003142 | | RR/ LN EQUITY | Rolls-Royce Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000885_CR_AIRB | 213800ANK59AYB612F23 | | 93792 | | RSA LN Equity | Royal & Sun Alliance Insurance PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000886_CR_AIRB | 213800JQB9FWF5SD6F42 | | 4138203 | | | ROYAL MAIL GROUP LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000887_CR_AIRB | | | 2578443 | | RPC LN EQUITY | RPC Group | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000888_CR_AIRB | 549300HOGQ7E0TY86138 | | 2339826 | | RSA LN Equity | RSA Insurance Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000889_CR_AIRB | Y4DQT2X5DDRE70QFR206 | | 3528416 | | SAB LN EQUITY | SABMiller Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000890_CR_AIRB | 549300Y7M5CC1U5DBX07 | | SC264065 | | | Scotland Gas Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000891_CR_AIRB | 549300KI75VYLLMSK856 | | SC117119 | | SSE LN EQUITY | SSE Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000892_CR_AIRB | 213800X1T29YFAYMPC26 | | SC144517 | | AGN NA Equity | Scottish Equitable PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000893_CR_AIRB | 21380085VKJ5NICZBA52 | | SC193794 | | IBE SQ Equity | Scottish Power Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000894_CR_AIRB | 549300WPVG0TZSPBYR76 | | SC199549 | | LLOY LN Equity | Scottish Widows PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000895_CR_AIRB | 213800XC35KGM9NFC641 | | 167591 | | | SEGRO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000896_CR_AIRB | 549300PT2CIHYN5GWJ21 | | 02048608 | GB0007973794 | | SERCO GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000897_CR_AIRB | 213800RPBXRETY4A4C59 | | 2366619 | | SVT LN EQUITY | Severn Trent Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000898_CR_AIRB | 213800CNEIDZBL17KU22 | | SC077438 | | SKS LN EQUITY | Shanks Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000899_CR_AIRB | 213800VDC1BKJEZ8PV53 | | 00998314 | GB0008025412 | SHI LN Equity | SIG PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000900_CR_AIRB | 213800ZTMDN8S67S1H61 | | 00324357 | GB0009223206 | SN/ LN Equity | SMITH & NEPHEW PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000901_CR_AIRB | 213800MJL6IPZS3ASA11 | | 137013 | | SMIN LN EQUITY | Smiths Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000902_CR_AIRB | AJOW550HA7E8YNKF5D89 | | 4120046 | | 6758 JT Equity | Sony Global Treasury Services PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000903_CR_AIRB | 213800H7NWVLCWAVKA15 | | 3043097 | | | South Eastern Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000904_CR_AIRB | 213800YQRUOQE9HPX193 | | 4295398 | | | South Staffordshire PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000905_CR_AIRB | 213800FR2VAOKRYRHX45 | | 2366665 | | | South West Water Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000906_CR_AIRB | 549300SR1GYYNBZQGX56 | | 4094290 | | SSE LN Equity | Southern Electric Power Distribution PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000907_CR_AIRB | 549300SPX8573VZ2SK79 | | 5167021 | | | Southern Gas Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000908_CR_AIRB | 213800NCZLJFDE8Y8D88 | | 7581353 | | | Southern Water (Greensands) Financing plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000909_CR_AIRB | 213800Z4CO2CZO3M3T10 | | 02025003 | GB0003308607 | SXS LN Equity | SPECTRIS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000910_CR_AIRB | 4L663LRNTBQ008OK2N07 | | SC100764 | | SGC LN Equity | Stagecoach Group plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000911_CR_AIRB | 0TMBS544NMO7GLCE7H90 | | SC286832 | | SL/ LN Equity | Standard Life PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000912_CR_AIRB | 549300GUNF6FFGH4LN53 | | 9743802 | | 532183Z LN Equity | Stemcor Holdings Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000913_CR_AIRB | 213800QHYTM5QRFSEM66 | | 3355631 | | SYR LN EQUITY | Synergy Health Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000914_CR_AIRB | 213800WF53FVDRRHRF44 | | 7105891 | | TALK LN Equity | TalkTalk Telecom Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000915_CR_AIRB | 213800TR86P337IE8605 | | 2280000 | | 0469505D LN Equity | Tata Steel UK Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000916_CR_AIRB | 2138008K14474WPKZ244 | | 76535 | | TATE LN EQUITY | Tate & Lyle Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000917_CR_AIRB | 21380089BTRXTD8S3R66 | | 296805 | | TW/ LN EQUITY | Taylor Wimpey Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000918_CR_AIRB | 2138002P5RNKC5W2JZ46 | | 445790 | GB0008847096 | TSCO LN EQUITY | TESCO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000919_CR_AIRB | 213800JKM5UQHFJOTZ25 | | 2366661 | | | Thames Water Utilities Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000920_CR_AIRB | 2138009TF1SYOMQLBJ60 | | 02100855 | GB0003753778 | | THE GO-AHEAD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000921_CR_AIRB | 213800VZ4671W3DVB860 | | 6575598 | | TCG LN Equity | Thomas Cook Group Treasury limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000922_CR_AIRB | 2138003BOFNAAO14YV58 | | 2553288 | | 8766 JT Equity | Tokio Millennium Re (UK) Limited | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000923_CR_AIRB | 2138001127OUBAF22K83 | | 824821 | | TPK LN Equity | Travis Perkins Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000924_CR_AIRB | 213800B6YQZAE8LHAW84 | | 6072876 | GB00B1Z7RQ77 | TT/ LN EQUITY | TUI TRAVEL Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000925_CR_AIRB | 2138003EYHWO75RKS857 | | 3919249 | GB0001500809 | TLW LN EQUITY | TULLOW OIL PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000926_CR_AIRB | 549300MKFYEKVRWML317 | | 41424 | | ULVR LN Equity | Unilever PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000927_CR_AIRB | 213800Y1TEVS8REY1M35 | | 5957557 | | | United Biscuits Holdco Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000928_CR_AIRB | 2138008EZCXK4ANQHF89 | | 3207231 | | | United Business Media holdings Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000929_CR_AIRB | 213800KYT12UFB2VE455 | | 2366616 | | UU/ LN Equity | United Utilities PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000930_CR_AIRB | XCJQ23OWIJNLHN7RQC93 | | 1022786 | | 271652Z LN Equity | Urenco Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000931_CR_AIRB | 213800F3BD6N3G6XHU16 | | 251977 | | CKSN LN Equity | VESUVIUS HOLDINGS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000932_CR_AIRB | 213800TB53ELEUKM7Q61 | | 1833679 | | VOD LN EQUITY | Vodafone Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000933_CR_AIRB | 549300UPYDURLSSFVL38 | | 9223384 | | | Western Power Distribution Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000934_CR_AIRB | 2138006LIAYQKUCYBB20 | | 29423 | | WTB LN Equity | Whitbread Group PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000935_CR_AIRB | | | 4212563 | | WMH LN EQUITY | William Hill Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000936_CR_AIRB | 213800Z5WTW8QKOHWQ82 | | 04178808 | GB0030329360 | | WINCANTON PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000937_CR_AIRB | 213800IN6LSRGTZSOS29 | | 358949 | | MRW LN Equity | Wm Morrison Supermarkets Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000938_CR_AIRB | 549300HTNGX0DU8W1F65 | | 5537577 | | WPP LN Equity | WPP 2008 Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000939_CR_AIRB | 635400LNUHA2LDXXV850 | | | | GCC ID Equity | C&C Group PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000940_CR_AIRB | 8NUHUXWN9LG4XBGJ7O17 | | 241565 | | CAT SE Equity | Caterpillar International Finance Limited | IE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000941_CR_AIRB | 635400CHHI1XZLVQH675 | | | | | Coillte Teoranta | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000942_CR_AIRB | 549300MIDJNNTH068E74 | | | IE0001827041 | CRH ID EQUITY | CRH Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000943_CR_AIRB | 213800UPS1QEE4TD3T45 | | | | DCC LN Equity | DCC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000944_CR_AIRB | 635400HRFGVKXFHZ8O77 | | 9401 | | | Dublin Airport Authority PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000945_CR_AIRB | 635400UFHDIQCDZ6JK11 | | | IE0003094731 | 1014Z ID EQUITY | Electricity Supply Board Ltd [ESB] | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000946_CR_AIRB | 635400VCPRSU89DLMZ57 | | 480184 | XS0856023493 | | ESB Finance Limited | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000947_CR_AIRB | 635400RKRK5EGXSPC782 | | | | EXPN LN EQUITY | Experian Finance Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000948_CR_AIRB | 635400YN51CDCGBYFZ31 | | | | | Fyffes plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000949_CR_AIRB | 5493008VFFOIPWCZJK45 | | | IE0000669501 | GLB ID EQUITY | Glanbia Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000950_CR_AIRB | 635400BE9SBAG61DJ963 | | | | GFTU LN Equity | Grafton Group PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000951_CR_AIRB | 6354007LIXWZ5WPPT308 | | 519799 | | GRF SQ Equity | Grifols World Wide Operations Ltd. | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000952_CR_AIRB | 9XTI53MZJ013RO12SX05 | | 2936 | IE00B59HWB19 | | INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000953_CR_AIRB | | | | IE0004906560 | KYG ID EQUITY | Kerry Group Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000954_CR_AIRB | 635400HM7V74SUB9OG75 | | | | | Kingspan Group plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000955_CR_AIRB | 635400JJOWHIYAJER733 | | | | | MUSGRAVE GROUP PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000956_CR_AIRB | 635400EG4YIJLJMZJ782 | | | IE0002588105 | PWL ID Equity | PADDY POWER PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000957_CR_AIRB | 635400WKFIPCHCKVW376 | | 104547 | | RYA ID Equity | Ryanair Holdings PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000958_CR_AIRB | 396PBGKP6TE3O062MS44 | | | | STX UW Equity | Seagate Technology plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000959_CR_AIRB | 635400CPLP8H5ITDVT56 | | | IE00B1RR8406 | SKG ID EQUITY | SMURFIT KAPPA GROUP PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000960_CR_AIRB | 549300INUT2G0ST5K268 | | 327184 | | TEX UN Equity | Terex International Financial Services Co. | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000961_CR_AIRB | 635400K7UEIKHMNKLJ02 | | | | | Total Produce plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000962_CR_AIRB | | | 482042 | | | XL Group PLC | IE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000963_CR_AIRB | VZVOSGGS8JTTR4J7J704 | | | | | Amtek Auto Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000964_CR_AIRB | 8GRDBX1TJ0PU5NCSHT72 | | MH008931 | | BPCL IS Equity | Bharat Petroleum Corporation Limited | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000965_CR_AIRB | | | | | BHARTI IN Equity | Bharti Airtel Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000966_CR_AIRB | | | | | IOCL IN Equity | INDIAN OIL CORPN LIMITED | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000967_CR_AIRB | FMVY1IZCSYXSAFRDIT05 | | | | LT IN Equity | Larsen & Toubro Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000968_CR_AIRB | | | | | RCOM IN Equity | Reliance Communications Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000969_CR_AIRB | 5493003UOETFYRONLG31 | | | | RIL IN EQUITY | Reliance Industries Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000970_CR_AIRB | 1GZWF073IJTD6XPRUU65 | | | | | Wipro GE Healthcare Private Limited | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000971_CR_AIRB | 213800Z3CFZOLXPJWN61 | | | | | Landsvirkjun | IS | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000972_CR_AIRB | 81560076E3944316DB24 | 3812211 | 493995 | | A2A IM EQUITY | A2A S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000973_CR_AIRB | 8156000962B2EB41FE28 | 5988397 | 1497770 | | 4525791Z IM EQUITY | ACCIAIERIA ARVEDI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000974_CR_AIRB | 8156004FCECE0879E118 | 15161747 | 191346 | | 7570364Z IM EQUITY | ACCIAIERIE VALBRUNA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000975_CR_AIRB | 549300Q3448N041CTH56 | 11341891 | 882486 | XS0495012428 | ACE IM Equity | Acea SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000976_CR_AIRB | 8156008183686996C911 | 25090618 | 3567090232 | | | ACQUE VERONESI S.C.A R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000977_CR_AIRB | 8156007259ABDEA3F444 | 15214381 | 971268 | | | Aeroporti di Roma S.p.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000978_CR_AIRB | 549300H2RFDYI3YP5R63 | 13960200 | 263011 | | 337973Z NA EQUITY | AGUSTAWESTLAND S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000979_CR_AIRB | 529900EKXEGSRCGAAC89 | 14856155 | 2791070044 | | 4519735Z | ALSTOM FERROVIARIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000980_CR_AIRB | ZYXJDNVM2JI3VBM8G556 | | | | AMP IM EQUITY | Amplifon SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000981_CR_AIRB | 815600B611746717CC98 | | | | 50098Z IM Equity | Ansaldo Energia SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000982_CR_AIRB | 549300FZRH46R7DWAX12 | 1248024 | 557390 | | 4472623Z IM EQUITY | ANSALDOBREDA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000983_CR_AIRB | 815600049A1F9AFE6666 | 4140157 | 1192794 | | MN IM EQUITY | ARNOLDO MONDADORI EDITORE SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000984_CR_AIRB | 8156000BEB8FC062F442 | 1020333 | 120591 | | 2168Z IM EQUITY | ARTSANA - SOCIETA' PER AZIONI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000985_CR_AIRB | 549300X5UKJVE386ZB61 | 6914312 | 6204 | XS1014759648 | ASG GY Equity | Assicurazioni Generali SpA | IT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000986_CR_AIRB | 81560001F41A81948348 | | | | AST IM EQUITY | Astaldi SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000987_CR_AIRB | 8156008DEC771409C487 | 18631331 | 1023691 | | AU9 GF Equity | Atlantia S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000988_CR_AIRB | 5299003D9N2698I3C257 | 1367700 | 188902 | | AGL IM EQUITY | AUTOGRILL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000989_CR_AIRB | 815600149448CEB9B230 | 19402720 | 1037417 | | 3653719Z IM EQUITY | AUTOSTRADE PER L' ITALIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000990_CR_AIRB | | 26926563 | 1057205 | | 3889748Z IM EQUITY | AVIO S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000991_CR_AIRB | 529900RRESEDV68K0S54 | 28770346 | 235460 | | BLLA IM EQUITY | BARILLA INIZIATIVE S.R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000992_CR_AIRB | 8156008449B96AF1FE15 | | | | | Benetton srl | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000993_CR_AIRB | 8156004C04255952AB77 | 1076562 | 821225 | | BNS IM EQUITY | BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA | IT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000994_CR_AIRB | 5299003DX5YLKSVJ6K59 | 2930031 | 134288 | | BZU IM Equity | Buzzi Unicem SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000995_CR_AIRB | 8156006BEAA911EC0A47 | 1019726 | 587878 | | | CANDY SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000996_CR_AIRB | 8156008B101B97A43B02 | 1053555 | 160498 | | CEM IM EQUITY | CEMENTIR HOLDING S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000997_CR_AIRB | 815600F3213951394367 | 40014779 | 2001719 | | | Cerved Group S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000998_CR_AIRB | | 4544552 | 8114020152 | | | CLASS EDITORI SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000999_CR_AIRB | 8156009034C1A5108284 | 15716081 | 61357 | | | Compagnia Valdostana delle Acque Spa (CVA Spa) | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001000_CR_AIRB | 815600DBF6DC4BC94832 | 1061039 | 260769 | | 0310548D IM EQUITY | CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001001_CR_AIRB | | 8327877 | 819280157 | | | COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001002_CR_AIRB | 815600A5C1DD6C3A8455 | 1093853 | 154950364 | | | CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001003_CR_AIRB | 81560039BF5C1D8E5A15 | 2836130 | 60793 | | 3898658Z IM EQUITY | DALMARE SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001004_CR_AIRB | 5493005TWX96RDJ9I655 | | | | | De Agostini Invest SA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001005_CR_AIRB | 529900WS2E20BA5J4L49 | 16183303 | 1698754 | | EDNR IM EQUITY | EDISON S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001006_CR_AIRB | WOCMU6HCI0OJWNPRZS33 | | | | ENEL IM EQUITY | Enel SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001007_CR_AIRB | BUCRF72VH5RBN7X3VL35 | | | IT0003132476 | ENI IM EQUITY | ENI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001008_CR_AIRB | 81560081EE079FBED395 | 19377159 | 3544950961 | | | ENOVA S.R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001009_CR_AIRB | 8156004604684CA44A90 | | | | | ERG S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001011_CR_AIRB | 8156004CE82074779D19 | 13870596 | 1664630223 | | | FEDRIGONI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001012_CR_AIRB | 549300J4SXC5ALCJM731 | | | | 1448Z IM Equity | Ferrovie dello Stato SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001013_CR_AIRB | 5493004C1SL445NFDR90 | | | | F IM EQUITY | Fiat SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001014_CR_AIRB | 8156001B8AD051794959 | | | | | FINAVAL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001015_CR_AIRB | 529900X4EEX1U9LN3U39 | 1053767 | 7031 | | FNC IM EQUITY | FINMECCANICA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001016_CR_AIRB | 815600C3CCA800EF5D96 | 1134215 | | | | FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001017_CR_AIRB | 815600E12249DD563C29 | 26650695 | 1143814 | | | Gamenet S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001018_CR_AIRB | 81560098DBDD66154985 | | | | | GRANDI NAVI VELOCI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001019_CR_AIRB | 8156001250E819E30127 | | | | GCN IM EQUITY | Gruppo Coin SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001020_CR_AIRB | 8156001294017C870346 | 11027526 | 10022100159 | | | GRUPPO FINELCO SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001021_CR_AIRB | 8156005113BD16699393 | 24907200 | RM1117269 | | LTO IX Equity | GTECH S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001022_CR_AIRB | | 15541251 | 1638878 | | 4004268Z IM EQUITY | H3G S.P.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001023_CR_AIRB | 8156009414FD99443B48 | 3201267 | 363550 | | HER IM EQUITY | HERA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001024_CR_AIRB | 815600D86992FDA7B908 | 1035363 | 149288 | | IMA IM EQUITY | I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001025_CR_AIRB | 815600A7D7C7A85F8B51 | 2733792 | 1168660262 | | | I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001026_CR_AIRB | 81560033824BE53C7D28 | 3585262 | 1303501215 | | | IMAP EXPORT S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001027_CR_AIRB | 549300KTGKED5E25JR59 | | | | IND IM EQUITY | Indesit Co SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001028_CR_AIRB | 213800M4YYCP6E8YUX94 | 2714789 | 2589327 | | | IPLOM S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001029_CR_AIRB | 8156001EBD33FD474E60 | 10431674 | 281364 | | IRE IM EQUITY | IREN S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001030_CR_AIRB | 8156009D23D0FDC70C93 | 1007005 | 50 | | ITM IM Equity | Italcementi S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001031_CR_AIRB | 815600236A6B5AE5B406 | 26754254 | 167186 | | | Linea Group Holding S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001032_CR_AIRB | 549300I1NMOBS4B1LT88 | | | IT0001479374 | LUX IM EQUITY | LUXOTTICA GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001033_CR_AIRB | | 7003703 | 481230266 | | | MANGIAROTTI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001034_CR_AIRB | 815600292DA01BE68971 | 3755075 | 152396 | | 3184788Z IM EQUITY | MARCEGAGLIA - S.P.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001035_CR_AIRB | 815600C8D55034EB5379 | 3779273 | 64334 | | | Marcolin SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001036_CR_AIRB | 213800DIFN7NR7B97A50 | 552637 | 1264109 | | MS IM EQUITY | Mediaset S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001038_CR_AIRB | 815600325D15DD92A023 | 4376875 | 4846130633 | | | MOBY S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001039_CR_AIRB | | 1653085 | 110858 | | 3893422Z IM EQUITY | MONIER S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001040_CR_AIRB | 8156003A100E8AB89697 | 6794759 | 1865640369 | | | PANARIAGROUP INDUSTRIE CERAMICHE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001041_CR_AIRB | 8156001B96890989C002 | 23641842 | 5411110827 | | | PB TANKERS S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001042_CR_AIRB | 5493006293RJBDQWJL92 | 5944540 | 169833 | | PMS IM EQUITY | PERMASTEELISA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001043_CR_AIRB | 8156000256C2431C2E92 | 4495509 | 134077 | | PIA IM Equity | Piaggio & C. S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001044_CR_AIRB | 815600A0C9AFC1F2A709 | | | | PC IM Equity | Pirelli & Co SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001045_CR_AIRB | 815600EDDBB07C9BDB90 | 15591777 | 2246400218 | | | PODINI HOLDING S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001046_CR_AIRB | 815600354DEDBD0BA991 | 3465665 | 842633 | | POST IM EQUITY | POSTE ITALIANE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001047_CR_AIRB | 8156000FE0A2DC5B7852 | 16232311 | 1343952 | | PRP GR EQUITY | PRADA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001048_CR_AIRB | 213800VHJ22UE2BRRZ48 | 3830970 | 706270410 | | | PROFILGLASS S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001049_CR_AIRB | | 23687310 | 1777895 | | PRY IM EQUITY | PRYSMIAN S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001050_CR_AIRB | 815600B9FC8D18A5D034 | 1058024 | 291350635 | | | RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001051_CR_AIRB | 81560086FA79BEDD6B94 | 13270817 | | | | RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001052_CR_AIRB | | 5012487 | 8850400154 | | | SACAL - SOCIETA' ALLUMINIO CARISIO - S.P | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001053_CR_AIRB | 815600AF08EE2EC2DE92 | 1035262 | 8924 | | 226907Z IM EQUITY | SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001054_CR_AIRB | 815600FC906D230A1420 | 16077541 | 86111 | | SFL IM Equity | Safilo SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001055_CR_AIRB | 549300PHV8MBDHWB8X12 | 1086637 | 788744 | | SPM IM EQUITY | SAIPEM S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001056_CR_AIRB | 549300UKR289DF4UXQ47 | 1013056 | 525502 | | SAL | SALINI IMPREGILO S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001057_CR_AIRB | | 6524595 | 3957900487 | | | SAMMONTANA - S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001058_CR_AIRB | 8156006755200B82EB33 | 1246827 | 836320150 | | | SAN CARLO GRUPPO ALIMENTARE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001059_CR_AIRB | 5299005KJSU2AQUJUH84 | 1066932 | 49540 | | SRS IM EQUITY | SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001060_CR_AIRB | 815600D2FC31AF713B07 | 1012950 | 166476 | | | SNAI SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001061_CR_AIRB | 8156002278562044AF79 | 16067629 | 1633443 | | SRG IM Equity | SNAM SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001062_CR_AIRB | EOJCGSUI4NX234BL7V57 | 14234253 | 1594238 | | 2091Z IM EQUITY | SORGENIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001063_CR_AIRB | 815600141CFE5F4C4325 | 19113128 | 1016401 | | 4473035Z IM EQUITY | STRADA DEI PARCHI SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001064_CR_AIRB | 815600C3438977CBBE37 | 1038951 | 68670397 | | | TAMPIERI FINANCIAL GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001065_CR_AIRB | 81560029415DF1381583 | 1030384 | 195810262 | | | TECNICA GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001066_CR_AIRB | 815600AC5599D16D9A40 | 3335773 | 574643 | | MT IM EQUITY | TECNIMONT S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001067_CR_AIRB | 549300W384M3RI3VXU42 | | | IT0003497168 | TIT IM EQUITY | TELECOM ITALIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001068_CR_AIRB | 815600CD7323A82E5092 | 28935694 | 1763778 | | 2847328Z IM EQUITY | TENOVA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001069_CR_AIRB | | 1037712 | 182850362 | | | TERMOSANITARI CORRADINI - S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001070_CR_AIRB | 8156009E94ED54DE7C31 | | | | TRN IM Equity | Terna Rete Elettrica Nazionale SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001071_CR_AIRB | 549300IN56S27SDGEI85 | 18659000 | 1019536 | | 80698Z IM EQUITY | TIRRENO POWER S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001072_CR_AIRB | 8156003E86EBA167A868 | | | | 0946688D IM EQUITY | TotalErg SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001073_CR_AIRB | 815600FE9E92D9D6C309 | 3554534 | 201271 | | TFI IM EQUITY | TREVI - FINANZIARIA INDUSTRIALE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001074_CR_AIRB | | | | | 4212473Z IM EQUITY | UNIECO SOCIETA' COOPERATIVA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001075_CR_AIRB | 815600B8027C92F0DA07 | 4257672 | 1189360066 | | | VIBAC S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001076_CR_AIRB | 549300YSFQKM1C0X4E45 | 11321265 | 884361 | | WIND IM EQUITY | WIND TELECOMUNICAZIONI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001077_CR_AIRB | 549300DHPOF90OYYD780 | | | | 5108 JT Equity | Bridgestone Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001078_CR_AIRB | 549300IZYK3206QECG76 | | | | CAT SE Equity | Caterpillar Finance Corporation | JP | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001079_CR_AIRB | 549300MIFE1VEW02GY83 | | | JP3298600002 | | COSMO OIL COMPANY LTD | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001080_CR_AIRB | 549300T6IPOCDWLKC615 | | | | 6501 JT Equity | Hitachi, Ltd. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001081_CR_AIRB | J48DJYXDTLHM30UMYI18 | | | | 8001 JT Equity | Itochu Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001082_CR_AIRB | 5493004LQ0B4T7QPQV17 | | | | 6301 JT Equity | Komatsu Ltd. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001083_CR_AIRB | 4P4N3ORD02UGQT1T1W12 | | 0100-01-008776 | | 8002 JT Equity | Marubeni Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001084_CR_AIRB | KVIPTY4PULAPGC1VVD26 | | | | 8058 JP EQUITY | Mitsubishi Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001085_CR_AIRB | 5493008VBQD43X8QCS14 | | | | | Mitsui Life Insurance Company Limited | JP | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001086_CR_AIRB | 5493000QYMPFRTEY4K28 | | | | 6701 JT Equity | NEC Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001087_CR_AIRB | | | | | 7201 JP EQUITY | Nissan Motor Co Ltd | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001088_CR_AIRB | 5493003BZYYYCDIO0R13 | | | | 9984 JT Equity | SOFTBANK CORP. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001089_CR_AIRB | 5493004SE33MRLPB1W98 | | | | 2768 JP EQUITY | Sojitz Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001090_CR_AIRB | | | | | 6758 JP EQUITY | Sony Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001091_CR_AIRB | V82KK8NH1P0JS71FJC05 | | | | 8053 JP EQUITY | Sumitomo Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001092_CR_AIRB | 54930074QUY8RD0UZM08 | | | | | Suntory Holdings Limited | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001093_CR_AIRB | 549300ZLMVP4X0OGR454 | | | | 4502 JT Equity | Takeda Pharmaceutical Company Limited | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001094_CR_AIRB | 549300LBHTST91VKHO68 | | | | 6502 JT Equity | Toshiba Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001095_CR_AIRB | 5493006W3QUS5LMH6R84 | | | | TOM GY Equity | Toyota Motor Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001096_CR_AIRB | | | | | 004020 KS Equity | Hyundai Steel Co | KR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001097_CR_AIRB | | | | | 000270 KS Equity | Kia Motors Corp | KR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001098_CR_AIRB | 549300MGHLPT1EFHGF84 | | | | 2007 HK Equity | Country Garden Holdings Company Limited | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001099_CR_AIRB | 549300IHVJRWVT07S523 | | | | 3333 HK Equity | Evergrande Real Estate Group Limited | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001100_CR_AIRB | 5493003DTPH8AMMK4P51 | | | | NE UN Equity | Noble Corporation | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001101_CR_AIRB | 549300FNENFFSMO3GT38 | | | XS0835890350 | XPBR SQ Equity | Petrobras Global Finance B.V. | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001102_CR_AIRB | 213800S7DNJQX6LHTQ21 | | 133818917 | | | AB "Kauno grūdai" | LT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001103_CR_AIRB | | | | LU1014539529 | | ALTICE | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001104_CR_AIRB | 5493003BU7PAH5RRM092 | | | | APAM NA EQUITY | Aperam SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001105_CR_AIRB | 2EULGUTUI56JI9SAL165 | | | | MT LX EQUITY | ArcelorMittal SA [AM] | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001106_CR_AIRB | 549300GJ79DYFBBF5T83 | | | | 0307096D LX EQUITY | Brandbrew S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001107_CR_AIRB | 5493007GVB1I2FDSS786 | | B0155849 | | CNHI UN Equity | CNH Industrial Finance Europe S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001108_CR_AIRB | 549300938QUWMPITJ642 | | | | COV US EQUITY | Covidien International Finance SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001109_CR_AIRB | 529900W1S8TJDDH8YB29 | | | | | Encevo S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001110_CR_AIRB | | | 350807947 | FR0000038259 | ERF FP EQUITY | EUROFINS SCIENTIFIC SE | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001111_CR_AIRB | 213800568PRHV2JR9650 | | | XS0357281558 | GSPBEX RR Equity | Gaz Capital S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001112_CR_AIRB | 213800WHKNIC1JQQG433 | | | | 8GC GS Equity | Glencore Finance (Europe) S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001113_CR_AIRB | 8XJ8KF85PBKK1TLMFN29 | | | | | Intelsat Jackson Holdings S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001114_CR_AIRB | 549300MBM5B61VCW5A23 | | | | | International Automotive Components Group, S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001115_CR_AIRB | RUOKPID0PZ0UWJYU9J61 | | | | DE UN Equity | John Deere Bank S.A. | LU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001116_CR_AIRB | 529900XUC6PXMN6ABU42 | | | | TGH GY Equity | Logwin AG | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001117_CR_AIRB | 549300CTHC1CP86P2G96 | | | | MIICF PQ Equity | Millicom International Cellular S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001118_CR_AIRB | | | | | 0755015D LX EQUITY | NH FINANCE SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001119_CR_AIRB | 213800IUIRBFRNCYVR24 | | | | 3900394Z LX Equity | Nizi International SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001120_CR_AIRB | 549300VEJMMZCY6OBU06 | | | | PDSA NS Equity | Pacific Drilling S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001121_CR_AIRB | 529900UUYBCBB7HMVI56 | | | | | Phoenix PIB Dutch Finance B.V. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001122_CR_AIRB | 549300OZSHE4H5BFQA66 | | | | | QUILVEST SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001123_CR_AIRB | 5493000C8J3C3SZYS040 | | | | RTL BB Equity | RTL Group S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001124_CR_AIRB | 5493008JPA4HYMH1HX51 | | | | SESG FP EQUITY | SES SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001125_CR_AIRB | 549300CJ7LW6QSGIL444 | | | | | Swiss Re Europe S.A. | LU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001126_CR_AIRB | 529900BSBZ853DKUP675 | | | | | TRAXYS SARL | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001127_CR_AIRB | 549300RIG2CXWN6IV731 | | | | | CEMEX S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001128_CR_AIRB | 5493008KEVFYPMGTXO33 | | | | KOFL MM Equity | Coca-Cola FEMSA, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001129_CR_AIRB | 5493000XJLJ6C4T0PG82 | | | | GRUMAB MM Equity | GRUMA, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001130_CR_AIRB | 5493000RIXURZEBFEV60 | | | | BIMBOA MM Equity | Grupo Bimbo, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001131_CR_AIRB | 549300QOAB2GJSFM0381 | | | | 1234Z MM Equity | Grupo Petrotemex SA de CV | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001132_CR_AIRB | 549300CAZKPF4HKMPX17 | | | | | PETROLEOS MEXICANOS | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001133_CR_AIRB | 549300FW3RGHPHT21D10 | | | | ALFAA MM Equity | Sigma Alimentos, S.A. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001134_CR_AIRB | 5493000MY3DAIB0BP706 | | TNE940608HS5 | USP9084BAD03 | ALFAA MM Equity | Tenedora Nemak, S.A. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001135_CR_AIRB | 549300EMP9DT6Q35HZ31 | | | NL0000852564 | | AALBERTS INDUSTR | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001136_CR_AIRB | 549300J93WR5DPG0P466 | | KVK 33232124 | | ABB SS Equity | ABB Capital B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001137_CR_AIRB | 5493007WHKI5H75YJ358 | | KVK 34215458 | | ABE SQ Equity | Abertis Infraestructuras Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001138_CR_AIRB | 7245007QUMI1FHIQV531 | | KVK 33235189 | | | Achmea B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001139_CR_AIRB | 724500HKX3QVUQF9G08 | | KVK 28080300 | | | Achmea Zorgverzekeringen N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001140_CR_AIRB | O4QK7KMMK83ITNTHUG69 | | KVK 27076669 | NL0000303709 | AGN NA Equity | AEGON N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001142_CR_AIRB | 724500XYIJUGXAA5QD70 | | KVK 09007809 | NL0000009132 | AKZA NA EQUITY | Akzo Nobel NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001143_CR_AIRB | 724500XBZ9QOPTI11U82 | | KVK 34108286 | | | Alliander N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001144_CR_AIRB | 549300KYQ7B0H0K66406 | | KVK 33055009 | | AML LN Equity | Amlin Europe N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001145_CR_AIRB | 724500MCUU6QOFRFEA53 | | KVK 33256360 0000 | | 792658Z PL EQUITY | AMORIM ENERGIA, BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001146_CR_AIRB | 7245000UZH70GO047N03 | | | NL0006237562 | | ARCADIS | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001147_CR_AIRB | 7245001I22ND6ZFHX623 | | KVK 30037466 | NL0000334118 | ASM NA Equity | ASM International N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001148_CR_AIRB | 724500Y6DUVHQD6OXN27 | | KVK 17085815 | NL0006034001 | ASML NA EQUITY | ASML HOLDING N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001149_CR_AIRB | 7245004JOPUJ0OOWTU73 | | KVK 30031823 | | | ASR Schadeverzekering N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001150_CR_AIRB | 724500XFMNHF1GFPYJ05 | | KVK 08125298 | | 3324558Z NA Equity | BDR Thermea Group BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001151_CR_AIRB | 5299006ZHG3IXU0PNJ56 | | KvK 27106340 0000 | | 1136Z NA EQUITY | BMW Finance N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001152_CR_AIRB | | | | NL0000852580 | | BOSKALIS WESTMIN | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001153_CR_AIRB | | | | NL0010776944 | | BRUNEL INTERNAT | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001154_CR_AIRB | 529900AOH3NBA8PZFG65 | | KvK 32097651 0000 | | 0533866D NA EQUITY | Celesio Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001155_CR_AIRB | 549300WGC2HZ5J67V817 | | | | CNHI IM Equity | CNH Industrial NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001156_CR_AIRB | 549300BXVNOCYQ83FU09 | | KVK 34154633 | | KO UN Equity | Coca-Cola HBC Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001157_CR_AIRB | | | | NL0000200384 | | CORE LABORATORIES | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001158_CR_AIRB | 549300UNTCLR21YKLL62 | | KVK 30073501 | NL0000288967 | | Corio N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001159_CR_AIRB | | | | NL0009294552 | | DELTA LLOYD | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001160_CR_AIRB | 724500S75737K2SFDA03 | | KVK 22031457 | | | Delta N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001161_CR_AIRB | 213800N8X49KJRTNDM49 | | KVK 3419663 | | DGE FP Equity | Diageo Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001162_CR_AIRB | 529900M7QSB704RUUT95 | | KVK 34182495 | | AIR FP Equity | Eads Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001163_CR_AIRB | 724500KRQECMCRGM1971 | | KVK 14026250 | | | EBN B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001164_CR_AIRB | 5299007L43AQDFOW5739 | | KvK 34121496 0000 | | 1403Z NA EQUITY | EDP FINANCE BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001165_CR_AIRB | 724500R5IP6TFKTNRU48 | | KvK 24306393 | | 2091Z NA Equity | Eneco Holding NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001166_CR_AIRB | 549300XW2F91G4T4WC42 | | KVK 34149162 | | ENL GY Equity | ENEL Investment Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001167_CR_AIRB | 529900011V8VJ3BUKR64 | | KVK 17115973 | | RWE GF Equity | Essent N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001168_CR_AIRB | | | | NL0000288876 | | EUROCOMMERCIAL | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001169_CR_AIRB | | | | NL0000352565 | | FUGRO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001170_CR_AIRB | 2138005FTXOJUBQ5J563 | | KVK 24243533 | | GAS SQ Equity | Gas Natural Fenosa Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001171_CR_AIRB | 724500EJ2TDPAITRSJ55 | | KVK 02089290 | | | GasTerra B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001172_CR_AIRB | | | | NL0000400653 | | GEMALTO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001173_CR_AIRB | 549300L10EVYURBFIH66 | | KVK 55293980 | | | Global Blue Acquisition B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001174_CR_AIRB | 529900SNLFF5M6HJ1T36 | | KvK 33286563 0000 | | 1004Z NA EQUITY | Haniel Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001175_CR_AIRB | 724500K5PTPSST86UQ23 | | KVK 33011433 | NL0000009165 | HEIA NA Equity | Heineken NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001176_CR_AIRB | 7245008C9KMJL9P2UI77 | | KVK 34323653 | | | Hyva Global B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001177_CR_AIRB | 724500CR19MQGFWFBZ64 | | KvK 34217578 0000 | | 0308206D NA EQUITY | ICL Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001178_CR_AIRB | TLLG0UTU6ZHOG003X735 | | | | | Imperial Mobility Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001179_CR_AIRB | 54930050LBZUR4138I72 | | KVK 27120438 | | | ING Re (Netherlands) N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001180_CR_AIRB | | | KVK 24311905 | | 2872423Z NA Equity | InterGen NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001181_CR_AIRB | 724500C9GNBV20UYRX36 | | KVK 35000363 | NL0010672325 | AH NA Equity | Koninklijke Ahold NV [Royal Ahold NV] | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001182_CR_AIRB | 724500V38C5KTDY5BS93 | | KVK 30058019 | NL0000337319 | BAMNB NA Equity | Koninklijke BAM NBM NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001183_CR_AIRB | 724500SNT1MK246AHP04 | | KVK 14022069 | NL0000009827 | DSM NA EQUITY | Koninklijke DSM N.V | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001184_CR_AIRB | 549300YO0JZHAL7FVP81 | | KVK 02045200 | NL0000009082 | KPN NA Equity | Koninklijke KPN NV [Royal KPN NV] | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001185_CR_AIRB | H1FJE8H61JGM1JSGM897 | | KVK 17001910 | NL0000009538 | PHIA NA Equity | Koninklijke Philips Electronics N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001186_CR_AIRB | 724500HZ4BN317I12G68 | | KVK 06016321 | | KTC NA Equity | Koninklijke Ten Cate NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001187_CR_AIRB | 724500UL634GFV1KYF10 | | KVK 24295332 | NL0009432491 | VPK NA Equity | Koninklijke Vopak NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001188_CR_AIRB | 529900WQGOTJDYG9NP76 | | KVK 09151956 | | LXS GF Equity | Lanxess Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001189_CR_AIRB | 5H8RMHHYTWIP1RKLCE38 | | KvK 34115238 0000 | | 2177Z NA EQUITY | Linde Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001190_CR_AIRB | 549300J6QSW38QNOJK61 | | KVK 57924562 | | | LYB International Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001191_CR_AIRB | BN6WCCZ8OVP3ITUUVN49 | | KVK 24473890 | | DLY GB Equity | LyondellBasell Industries N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001192_CR_AIRB | 635400TMCKVEU87EJ582 | | KVK 24321697 | | | METINVEST B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001193_CR_AIRB | 529900PF6F1OHRZVU341 | | KvK 33178683 0000 | | 1169Z NA EQUITY | Metro Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001194_CR_AIRB | 6354007MKEEGGVUMXO83 | | KVK 34239108 | | | New World Resources N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001195_CR_AIRB | 724500RKMOD48AIWKD94 | | KvK 24307569 0000 | | 3893886Z NA EQUITY | NIDERA B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001196_CR_AIRB | 54930062JS29A5N4GO82 | | KVK 34248449 | | | Nielsen Holdings N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001197_CR_AIRB | 724500GQV9YLNSWECU41 | | KVK 17179668 | | | Nord Gold N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001198_CR_AIRB | 724500TXS5HH3GY4UW42 | | KVK 30124358 | | | NS Groep N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001199_CR_AIRB | 5299000CMF80GY2U0U47 | | KVK 16074305 | NL0010395208 | NUO NA Equity | Nutreco Holding NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001200_CR_AIRB | 724500HT4YW45B1Y7859 | | KVK 57585083 | | | OAK Leaf B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001201_CR_AIRB | 549300NCMRGIBJYUOE57 | | | NL0010558797 | | OCI | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001202_CR_AIRB | 724500IM9A059TQLBX63 | | | | | OCI Nitrogen BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001203_CR_AIRB | 72450053F5WRDY8CDZ66 | | KVK 24291478 | | OI US Equity | OI European Group B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001204_CR_AIRB | Q47A62EK6GMSID3Y8C39 | | KVK 17133742 | XS0788529096 | PCAR US Equity | PACCAR Financial Europe B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001205_CR_AIRB | 549300N522D3SS8MKV65 | | KvK 24320769 0000 | | 3617372Z NA EQUITY | PETROBRAS NETHERLANDS BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001206_CR_AIRB | 549300VGHFJJ58HE2B54 | | KVK 17008551 | | PHIA NA Equity | Philips Electronics NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001207_CR_AIRB | 529900N9UJEHN9UPXN50 | | | | | PHOENIX PIB FINANCE BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001208_CR_AIRB | 724500Q41FHN0P1GPC53 | | KVK 27168968 | NL0009739416 | TNT LI Equity | PostNL N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001209_CR_AIRB | 54930036WK3GMCN17Z57 | | | | QIA GY Equity | Qiagen NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001210_CR_AIRB | 7245009EAAUUQJ0U4T57 | | KVK 33216172 | NL0000379121 | RAND NA EQUITY | RANDSTAD HOLDING NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001211_CR_AIRB | 549300XO8R7MPISUO753 | | KVK 33155037 | NL0006144495 | | Reed Elsevier NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001212_CR_AIRB | 5493002YCY6HTK0OUR29 | | KVK 24251372 | XS0202649934 | REP GY Equity | Repsol International Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001213_CR_AIRB | | | KVK 34179503 | GB00B03MM408 | RDSA NA EQUITY | ROYAL DUTCH SHELL PLC | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001214_CR_AIRB | 5493002N51KZCVBDMS27 | | 24114856 | NL0006055329 | | ROYAL IMTECH NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001215_CR_AIRB | 213800LBMMAIG1FQP389 | | KVK 14105351 | | SABIC AB Equity | SABIC Capital I B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001216_CR_AIRB | | | | NL0000360618 | | SBM OFFSHORE | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001217_CR_AIRB | 529900KEH8410ESH1483 | | KVK 53761790 | | | Schaeffler Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001218_CR_AIRB | 724500DX7Q1A19SPY530 | | KVK 34166584 | | | Schiphol Nederland B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001219_CR_AIRB | 7245001TBT3NI9SPNJ75 | | | | | SHV Netherlands NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001220_CR_AIRB | TAFO772JB70PDRN5VS48 | | KvK 27092998 0000 | | 1223Z NA EQUITY | Siemens Financieringsmaatschappij N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001221_CR_AIRB | 724500E9ZG6JMH6E2I14 | | | NL0000817179 | | SLIGRO FOOD GROUP | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001222_CR_AIRB | 724500ZTKJYJMWVLWJ82 | | KVK 34297413 | | | SRLEV N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001223_CR_AIRB | 5493002SSXOL85X3XC87 | | KVK 58623701 | | | Syncreon Group B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001224_CR_AIRB | 724500LTUWK3JQG63903 | | KVK 09083317 | | | TenneT Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001225_CR_AIRB | 7245008G22FOV7TYYJ34 | | KVK 06045666 | NL0000852523 | TWEKA NA EQUITY | TKH Group NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001226_CR_AIRB | 724500978QL7NKMLTQ37 | | KVK 34210949 | | | TMF Group Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001227_CR_AIRB | | | | NL0009739424 | | TNT EXPRESS | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001228_CR_AIRB | 724500L44K67W7UW1C59 | | | | | TomTom International B.V | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001229_CR_AIRB | 724500OPA8GZSQUNSR96 | | KVK 33194984 | | TOM GY Equity | Toyota Motor Finance (Netherlands) B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001230_CR_AIRB | PX7SUPU7HUNJBQ8BPI65 | | KVK 33236939 | | 585233Z NA Equity | Trafigura Beheer BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001231_CR_AIRB | 549300TK7G7NZTVM1Z30 | | KVK 24051830 | NL0000009355 | UNIA NA Equity | Unilever NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001232_CR_AIRB | 549300IW6C3SRHUUK147 | | | | | Vitol Holding BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001234_CR_AIRB | 549300FRXSUUW3M2Q281 | | | | | WABCO Europe Holdings BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001235_CR_AIRB | 724500522D3ORUTUGW47 | | KVK 05078970 | | WAVIN NA Equity | Wavin NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001236_CR_AIRB | 724500YRQCY3BD9RJZ92 | | | NL0000289213 | | WERELDHAVE | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001237_CR_AIRB | 724500TEM53I0U077B74 | | KVK 33202517 | NL0000395903 | WKL NA EQUITY | Wolters Kluwer N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001238_CR_AIRB | 5JB3IE65ZU13TA0DGN10 | | | | | Würth Finance International B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001239_CR_AIRB | | | | NL0006294290 | | ZIGGO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001240_CR_AIRB | | | | | BWO NO Equity | BW Offshore Shipholding Ltd | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001241_CR_AIRB | 5493004ZHCILEMZLBS85 | | 00304772770005 | | | FERD AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001242_CR_AIRB | 5493009F6KP3UMLPOY27 | | 931186744 | | | ICA Norge AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001243_CR_AIRB | 549300ZLJDXBXUNCY824 | | 936738540 | | | National Oilwell Varco Norway AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001244_CR_AIRB | 549300N1SDN71ZZ8BO45 | | | | NHY NO Equity | Norsk Hydro ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001245_CR_AIRB | 529900J8VSH14TP5VD23 | | | | | ODFJELL SE | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001246_CR_AIRB | 213800T66DRTE6O6BV87 | | 916235291 | | PGS NO Equity | Petroleum Geo-Services ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001247_CR_AIRB | 529900TH4OAW7WYG1777 | | 987059699 | | | Statkraft AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001248_CR_AIRB | OW6OFBNCKXC4US5C7523 | | 923609016 | | STL NO Equity | Statoil ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001249_CR_AIRB | R7NJHU48LTCIOB9BVU57 | | | | CNU NZ Equity | Chorus Limited | NZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001250_CR_AIRB | 259400GYHYZPQ0HTMT82 | | | | CIE PW Equity | Ciech S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001251_CR_AIRB | 259400A9BI23M3K1NK82 | | | | LTS PW EQUITY | GRUPA LOTOS S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001252_CR_AIRB | 259400WT6MCX3V59XI09 | | | | | Netia S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001253_CR_AIRB | 259400TOMPUOLS65II22 | | 10681 | | TPA1 GB Equity | ORANGE POLSKA SA | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001254_CR_AIRB | 259400TGY6IYEP2EFW87 | | 467426 | | | POLKOMTEL SP. Z O.O. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001255_CR_AIRB | 259400VVMM70CQREJT74 | | 28860 | | PKN PW Equity | Polski Koncern Naftowy ORLEN S.A. (PKN) | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001256_CR_AIRB | 259400NAPDFBOTNCRL54 | | | | TPE PW Equity | TAURON Polska Energia S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001257_CR_AIRB | Q1ECZWEVT6ZTFERCPG94 | | | PLTLKPL00017 | OPL PW EQUITY | TELEKOMUNIKACJA POLSKA SA | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001258_CR_AIRB | 213800RQXBBZ6KSP1172 | | 500311390 | | | AMORIM & IRMAOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001259_CR_AIRB | 2138002PLGLYW8EP7248 | | | | | AMORIM HOLDING II SGPS SA | PT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001260_CR_AIRB | 213800V5Z38TLIRQW516 | | 500700834 | | | ANA AEROPORTOS PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001261_CR_AIRB | | | 502607920 | | | AUCHAN PORTUGAL HIPER-MERCADOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001262_CR_AIRB | 54930011KNBNPPKW7528 | | 500038015 | | | AUTO SUECO LDA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001263_CR_AIRB | 549300RU6UYW1UMYOP92 | | 500194670 | | | BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001264_CR_AIRB | | | | PTBRI0AM0000 | BRI PL EQUITY | BRISA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001265_CR_AIRB | 549300FREK460JU7RG08 | | 500060266 | | | CELULOSE BEIRA INDUSTRIAL-CELBI SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001266_CR_AIRB | 549300TF1SUYCFUO3840 | | 503309362 | | | COLEP PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001267_CR_AIRB | | | 507195515 | | | CONTROLINVESTE SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001268_CR_AIRB | 213800X28CMB8LAIT849 | | 502557400 | | | CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001269_CR_AIRB | 549300RGQV4M16FESU23 | | 500832234 | | | CUF QUIMICOS INDUSTRIAS, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001270_CR_AIRB | 529900CLC3WDMGI9VH80 | | | PTEDP0AM0009 | EDP PL EQUITY | EDP - Energias de Portugal S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001271_CR_AIRB | 529900LOXJVWGOH84656 | | 503293695 | | | EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001272_CR_AIRB | | | 504885367 | | | ESPIRITO SANTO SAUDE SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001273_CR_AIRB | 2138003319Y7NM75FG53 | | 504499777 | PTGALIOE0009 | GALP PL Equity | GALP ENERGIA SGPS, S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001274_CR_AIRB | 213800Y3V72PI6W8KG10 | | 511220448 | | | GRUPO PESTANA - SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001275_CR_AIRB | 259400A8SZP10GB5IB19 | | | PTJMT0AE0001 | JMT PL EQUITY | J.MARTINS | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001276_CR_AIRB | | | 500073880 | | | LENA ENGENHARIA CONSTRUCOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001277_CR_AIRB | 549300SNYKYW15R3UE62 | | 502011475 | | | MODELO CONTINENTE HIPER-MERCADOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001278_CR_AIRB | 549300TLPT6W9R3CLQ86 | | 500197814 | | | MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001279_CR_AIRB | 5493003NN4LXUF8JA244 | | | | | Ocidental Companhia Portuguesa de Seguros de Vida, S.A. | PT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001280_CR_AIRB | 54930071D35BVUPC5942 | | 502604751 | | | OPTIMUS-COMUNICACOES S.A | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001281_CR_AIRB | | | 507979265 | | | OPWAY - SGPS, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001282_CR_AIRB | 213800ZWKG61JG7ZCF61 | | 500697370 | | | PETROLEOS PORTUGAL PETROGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001283_CR_AIRB | 259400DRC6WOXNVW8B57 | 500829993 | 500829993 | | 90413Z PL EQUITY | PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001284_CR_AIRB | 549300UNIB7M2AXUXS35 | | | PTPTI0AM0006 | PTCL TQ EQUITY | Portucel S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001285_CR_AIRB | 549300FR1FN48IGHR915 | | | PTREL0AM0008 | RENE PL Equity | REN-Redes Energeticas Nacionais, SGPS, S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001286_CR_AIRB | | | 500246963 | | | REPSOL PORTUGUESA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001287_CR_AIRB | 5493002X2CCY60HWCU94 | | 500243590 | | | SECIL COMP GERAL CAL CIMENTO SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001288_CR_AIRB | 549300PXZF74GVQM6867 | | 500058580 | | | SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001289_CR_AIRB | 549300EZYIURQ5RGSE56 | | 500278571 | | | SOVENA OILSEEDS PORTUGAL, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001290_CR_AIRB | 549300KFJPELBPMQH079 | | 500833532 | | | SOVENA PORTUGAL CONSUMER GOODS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001291_CR_AIRB | 95980020140005813290 | | 505042037 | | | SUMOL+COMPAL MARCAS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001292_CR_AIRB | | | 500097488 | | | TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001293_CR_AIRB | 549300CNE5R74B3XKF57 | | 505266202 | | | UNICER BEBIDAS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001294_CR_AIRB | | 503933139 | 503933139 | | 3646175Z PL EQUITY | UNILEVER JERÓNIMO MARTINS, LDA. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001295_CR_AIRB | 213800IDK8UTYDSFOG74 | | 502544180 | | | VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001296_CR_AIRB | | 500302200 | 500302200 | | 0265472D PL EQUITY | ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001297_CR_AIRB | 549300VOFQC1SPGTZM19 | | 503039063 | | | ZON TV CABO PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001298_CR_AIRB | 549300D3EIDZJB62TR20 | | 21183 | | ORDS QD Equity | Ooredoo Q.S.C. | QA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001299_CR_AIRB | 549300UKYDM6L8HEPU79 | | | | SNP RO EQUITY | OMV PETROM S.A. | RO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001300_CR_AIRB | 549300F8ZIGJVUPIU797 | | 24297754 | | | Rompetrol Group N.V. (The) | RO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001301_CR_AIRB | | | | | GAZP RU Equity | Gazprom OAO | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001302_CR_AIRB | | | | | ROSN RU Equity | OJSC Oil Co Rosneft | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001303_CR_AIRB | | | | | TATN RU Equity | Tatneft OAO | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001304_CR_AIRB | 5493007RN7O98MYBX124 | | | | | AKTIEBOLAG LINDEX | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001305_CR_AIRB | 549300UCKT2UK88AG251 | | | SE0000695876 | ALFA SS EQUITY | Alfa Laval AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001306_CR_AIRB | 549300YECS8HKCIMMB67 | | | SE0000255648 | ASSAB SS EQUITY | Assa Abloy AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001307_CR_AIRB | 213800T8PC8Q4FYJZR07 | | 5560142720 | SE0000122467 | ATCOA SS EQUITY | Atlas Copco Aktiebolag | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001308_CR_AIRB | 2138002GW5WN1UYZAO32 | | 55611256900004 | | | BILIA AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001309_CR_AIRB | 549300YJUYJ9A24RXL71 | | | SE0005906922 | SE0005906922 Corp | BILLERUDKORSNÄS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001310_CR_AIRB | 549300ZACGIQHBBMOD20 | | 5560269549 | | BONN SS EQUITY | Bonnier Finans AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001311_CR_AIRB | 213800SE6FV3UDEIEY92 | | 72317831 | | | CAPIO AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001312_CR_AIRB | 549300GU5OHTR1T5IY68 | | | SE0005932225 | SE0005932225 Corp | Castellum AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001313_CR_AIRB | 549300HCT1WLHEXNLZ18 | | | | | Dometic Holding AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001314_CR_AIRB | 549300Y3HHZB1ZGFPJ93 | | | | ELUXA SS Equity | Electrolux AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001315_CR_AIRB | 549300JNPI46XNH0PM97 | | | | | Fabege AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001316_CR_AIRB | 5493003PZ4F570G3W735 | | | | | GETINGE AB, | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001317_CR_AIRB | 529900XKWB408ZZYBF68 | | | | | GREEN CARGO AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001318_CR_AIRB | 213800YUV362W4E1LP46 | | | | | H & M Hennes & Mauritz GBC AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001319_CR_AIRB | 54930033BTSY61VHUR49 | | 55601011550004 | | | HALDEX AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001320_CR_AIRB | 549300VOTS5OZ82UTG69 | | | SE0005934320 | SE0005934320 Corp | HEMSÖ FASTIGHETS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001321_CR_AIRB | 549300WJFW6ILNI4TA80 | | 5561904771 | SE0000103699 | HEXAB SS EQUITY | Hexagon AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001322_CR_AIRB | 52990080SH3454F0QE68 | | 5560013301 | SE0000109290 | HOLMB SS EQUITY | Holmen AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001323_CR_AIRB | 549300GYQIIJ3UXB7655 | | | SE0001662222 | HUSQB SS EQUITY | HUSQVARNA AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001324_CR_AIRB | 549300VEBQPHRZBKUX38 | | 556013-8298 | XS0795505402 | INVEA SS Equity | Investor AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001325_CR_AIRB | 529900X0UEM9DOM6FK12 | | 5560452103 | SE0000806994 | JM SS EQUITY | JM AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001326_CR_AIRB | 549300VD6SNNS5N5V183 | | | | | KORAB INTERNATIONAL AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001327_CR_AIRB | 5493005OXRTBK0WSJN46 | | 5565451217 | SE0000549412 | KLED SS EQUITY | Kungsleden AB | SE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001328_CR_AIRB | 529900AB08F05L4HWU11 | | | | | LANTMÄNNEN EK FÖR | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001329_CR_AIRB | 213800NS2XXVRYS7WP40 | | | SE0002683557 | LOOMB SS EQUITY | Loomis AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001330_CR_AIRB | 549300SNQNTHQLZQON04 | | 5564272812 | SE0000221723 | MEDAA SS EQUITY | Meda AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001331_CR_AIRB | 549300E8NDODRSX29339 | | 5563099158 | SE0000412371 | MTGB SS EQUITY | MODERN TIMES GROUP MTG AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001332_CR_AIRB | 213800WRGLW3CY4MHW53 | | 55603451740004 | | | NCC | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001333_CR_AIRB | 549300KUJMRC9NW93S96 | | | | | Nobina sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001334_CR_AIRB | 5493007VGEKBZGZ6PC69 | | | | | NYNAS AB (PUBL) | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001335_CR_AIRB | 549300ES84TRW7EWGU35 | | | | | Perstorp Holding AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001336_CR_AIRB | 549300S2D8BDH1CKLI47 | | | | | PostNord AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001337_CR_AIRB | 549300MIHCMD8DCSBY41 | | 55607269770034 | | | Preem | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001338_CR_AIRB | 549300ZHO4JCQQI13M69 | | 556036-0793 | SE0000112385 | SE0005567088 Corp | SAAB AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001339_CR_AIRB | 5299008ZUAXN43LVZF54 | | | | SAND SS Equity | Sandvik AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001340_CR_AIRB | 5299001G94UPTI8C7N54 | | 5566577416 | | 0301536D SS EQUITY | Sandvik Treasury AB | SE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001341_CR_AIRB | 529900AE1FZNUH6EVS39 | | | SE0003366871 | SAS SS EQUITY | SAS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001342_CR_AIRB | 529900BZYSUQLQSPNR07 | | 5560840976 | SE0000308280 | SCVB SS EQUITY | Scania CV AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001343_CR_AIRB | 635400TTYKE8EIWDS617 | | | | SECUB SS Equity | Securitas AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001344_CR_AIRB | 5493004WOSC31U83UG49 | | 5561063834 | | SKAB SS EQUITY | Skanska Financial Services | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001345_CR_AIRB | 549300MA1BZYJU87BW55 | | 5560339086 | SE0000113250 | SKAB SS EQUITY | Skanska Sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001346_CR_AIRB | 549300X6MQ0GG8BRY481 | | | | | SKF sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001347_CR_AIRB | 5493002FIVSWBLEV7P15 | | | | | SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001348_CR_AIRB | 529900329VS14ZIML164 | | 5560163429 | SE0000171100 | SSABA SS EQUITY | SSAB AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001349_CR_AIRB | 529900J0C48FH28HNQ19 | | 5563137933 | SE0000120669 | SSABA SS EQUITY | SSAB Emea AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001350_CR_AIRB | 213800CWLTI7WZCC2R35 | | 5560010802 | | 1081Z SS EQUITY | Stena AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001351_CR_AIRB | 5299005HSK597UX55629 | | | | | SVEASKOG FÖRVALTNINGS AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001352_CR_AIRB | 549300FW5JDRV1IJ0M67 | | | | SCAB SS Equity | Svenska Cellulosa AB [SCA] | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001353_CR_AIRB | 529900ZERGNJBEQEX179 | | 55679708180004 | | | SWEDAVIA AB SWEDAVIA EKONOMI | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001354_CR_AIRB | 5493005DU3003SGUC166 | | | | | SWEDISH HOSPITAL PARTNERS AB, | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001355_CR_AIRB | 529900YVXCGNWAUYZG78 | | | SE0000310336 | SWMA SS EQUITY | Swedish Match AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001356_CR_AIRB | 213800EKD193RVI9HL76 | | 5564108917 | SE0000314304 | TEL2B SS EQUITY | Tele2 AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001357_CR_AIRB | 549300W9JLPW15XIFM52 | | 556016-0680 | XS0435008726 | ERICB SS Equity | Telefonaktiebolaget LM Ericsson | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001358_CR_AIRB | 213800FSR9RNDUOTXO25 | | | | TLSN SS Equity | TeliaSonera AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001359_CR_AIRB | 5493006LU5JO4P7HQ305 | | | | | THULE HOLDING AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001360_CR_AIRB | 213800XY16PAWG2PAD14 | | | | TRELB SS Equity | Trelleborg AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001361_CR_AIRB | 5493007LNZSEWN5KTV42 | | | SE0005769270 | SE0005769270 Corp | Vasakronan | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001362_CR_AIRB | 549300T5RZ1HA5HZ3109 | | | | VATT SS Equity | Vattenfall AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001363_CR_AIRB | 549300HGV012CNC8JD22 | | | SE0000115420 | VOLVB SS EQUITY | Volvo AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001364_CR_AIRB | 54930083GODGBHODQ153 | | 189744 | | | Global A&T Electronics Ltd. | SG | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001365_CR_AIRB | 33D7DTWH8BNIUWE0IF81 | | | | OLAM SP Equity | Olam International Ltd | SG | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001366_CR_AIRB | | | | | 7536988Z SK EQUITY | Volkswagen Slovakia A.S. | SK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001367_CR_AIRB | 549300QOGMPTKB6W7G56 | | 1.07544E+11 | USY71548BY95 | PTT TB Equity | PTT Public Company Limited | TH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001368_CR_AIRB | 8RS0AKOLN987042F2V04 | | | | NXWA GF Equity | 21st Century Fox America, Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001369_CR_AIRB | LUZQVYP4VS22CLWDAR65 | | | US88579YAF88 | MMM SE Equity | 3M Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001370_CR_AIRB | HQD377W2YR662HK5JX27 | | IL08142220 | | ABT US Equity | Abbott Laboratories | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001371_CR_AIRB | FR5LCKFTG8054YNNRU85 | | DE5126809 | | 4AB GF Equity | AbbVie Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001372_CR_AIRB | 549300T0GJTEK811VI53 | | | | WPI US EQUITY | Actavis, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001373_CR_AIRB | 549300QKBENKLBXQ8968 | | PA724325 | | AET US Equity | Aetna Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001374_CR_AIRB | LYOM0B2GCF1JWXK5ZG04 | | | | AGCO UN Equity | AGCO Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001375_CR_AIRB | QUIX8Y7A2WP0XRMW7G29 | | | | A UN Equity | Agilent Technologies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001376_CR_AIRB | 9PO87UV78U1JHLR68X04 | | | | 8685 JT Equity | AIG Financial Products Corp. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001377_CR_AIRB | 7QEON6Y1RL5XR3R1W237 | | | | APD US Equity | Air Products & Chemicals Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001378_CR_AIRB | ABPN11VOHLHX6QR7XQ48 | | | | AA US Equity | Alcoa Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001379_CR_AIRB | XSGZFLO9YTNO9VCQV219 | | | | MO US Equity | Altria Group Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001380_CR_AIRB | ZXTILKJKG63JELOEG630 | | DE2620453 | | AMZN US Equity | Amazon.com, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001381_CR_AIRB | IWUQB36BXD6OWD6X4T14 | | DE0332421 | | AAL UW Equity | American Airlines, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001382_CR_AIRB | B6Q2VFHD1797Q7NZ3E43 | | CAC0951492 | | 7267 JT Equity | American Honda Finance Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001383_CR_AIRB | 5493006ORUSIL88JOE18 | | | | AMT US Equity | American Tower Corp [ex-American Tower System] | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001384_CR_AIRB | 549300D3L3G0R4U4VT04 | | | | APH US Equity | Amphenol Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001385_CR_AIRB | B78FQ7XBQFLP4AYJ6F79 | | | | APC US Equity | Anadarko Petroleum Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001386_CR_AIRB | 72ZZ1XRHOOU9P9X16K08 | | | | APA US Equity | Apache Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001387_CR_AIRB | HWUPKR0MPOU8FGXBT394 | | CAC0806592 | | AAPL US Equity | Apple Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001388_CR_AIRB | 42YMHYH0XMHJEXDUB065 | | | | | ARAMARK Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001389_CR_AIRB | W47HVZ7Q6FXL86RELH91 | | DE0717711 | | ACI US Equity | Arch Coal, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001390_CR_AIRB | 549300LO13MQ9HYSTR83 | | DE0152524 | | ADM US Equity | Archer-Daniels-Midland Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001391_CR_AIRB | 0C0SZC7H22UWI2NA3R46 | | | | ARRS UW Equity | Arris Group, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001392_CR_AIRB | 549300YNNLBXT8N8R512 | | NYCARREUS | | ARW US Equity | Arrow Electronics, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001393_CR_AIRB | 6O4MRU8C1MS0K34UQF79 | | KY0580261 | | ASH US Equity | Ashland Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001394_CR_AIRB | 549300Z40J86GGSTL398 | | DE2018584 | | T* MM Equity | AT&T Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001395_CR_AIRB | QVLWEGTD2S8GJMO8D383 | | | | ATO US Equity | Atmos Energy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001396_CR_AIRB | HGBOLILQXWER4SAL2I23 | | | | ADP US Equity | Automatic Data Processing | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001397_CR_AIRB | GA3JGKJ41LJKXDN23E90 | | | | | Autozone Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001398_CR_AIRB | XN8R4HH1TVC1XOCL5P21 | | | | CAR US EQUITY | Avis Budget Car Rental LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001399_CR_AIRB | XJI53DCPL7QABOWK4Z75 | | NYCAVNTUS | | AVT US Equity | Avnet, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001400_CR_AIRB | 5493007RY69UEB1F1B45 | | | | AVP US Equity | Avon Products, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001401_CR_AIRB | MF62XBVMNYTYMC18DL76 | | DE2416636 | | BA/ LN Equity | BAE Systems Holdings Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001402_CR_AIRB | | | | | BHI US EQUITY | Baker Hughes Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001403_CR_AIRB | EWRDABCN7XBHM37LIA98 | | DE2072335 | | | Beam Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001404_CR_AIRB | HL5XPTVRV0O8TUN5LL90 | | MN1K-1056 | | BBY US Equity | Best Buy Co., Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001405_CR_AIRB | KK5MZM9DIXLXZL9DZL15 | | DE2322568 | | BMW HB Equity | BMW US Capital, LLC | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001406_CR_AIRB | 549300DSFX2IE88NSX47 | | | | BWA US Equity | BorgWarner Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001407_CR_AIRB | Y6ZDD9FP4P8JSSJMW954 | | DE0874815 | | BSX UN Equity | Boston Scientific Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001408_CR_AIRB | 549300GMUCJ08527GQ81 | | IN182869-107 | | BP/ LN Equity | BP Corporation North America Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001409_CR_AIRB | 549300YYMNSW7KWZH127 | | | | BP/ LN Equity | BP Products North America Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001410_CR_AIRB | HLYYNH7UQUORYSJQCN42 | | | | BMY US EQUITY | Bristol Myers Squibb Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001411_CR_AIRB | 5493007M0RIN8HY3MM77 | | | | BG US Equity | Bunge Limited | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001412_CR_AIRB | Y7ET3D9SDOFUZ515FE28 | | DE0799956 | | CA US Equity | CA, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001413_CR_AIRB | 43R4VPJBXTU2O15HEF41 | | | | | Calpine Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001414_CR_AIRB | 5493007JDSMX8Z5Z1902 | | | | CPB US Equity | Campbell Soup Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001415_CR_AIRB | CCU46N3GJMF4OK4N7U60 | | OH535613 | | CAH US Equity | Cardinal Health, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001416_CR_AIRB | QXZYQNMR4JZ5RIRN4T31 | | | | 3091Z US Equity | Cargill Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001417_CR_AIRB | EDBQKYOPJUCJKLOJDE72 | | DE0921323 | | CAT SE Equity | Caterpillar Financial Services Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001418_CR_AIRB | WRJR7GS4GTRECRRTVX92 | | | | CAT US EQUITY | Caterpillar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001419_CR_AIRB | 5KYC8KF17ROCY24M3H09 | | DE2106821 | | C5S GM Equity | CBS Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001420_CR_AIRB | CD30XVRLT4QO00B1C706 | | DE3780476 | | CE UN Equity | Celanese US Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001421_CR_AIRB | 4SIHMF0MOSTTL8CD0X64 | | | | CELG US Equity | Celgene Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001422_CR_AIRB | 21TPXMRRHFKOBHDC8J74 | | | | | CenterPoint Energy Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001423_CR_AIRB | 8E6NF1YAL0WT6CWXXV93 | | | | CSCO US EQUITY | Cisco Systems Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001424_CR_AIRB | 549300IA9XFBAGNIBW29 | | | | | CMS Energy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001425_CR_AIRB | B0QU0GIVGFFMCOP5RJ72 | | DE4789658 | | CKK GB Equity | Coca-Cola Enterprises, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001426_CR_AIRB | 2V9V7M0RUQG9M2J4IC47 | | | | | Colfax Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001427_CR_AIRB | YMEGZFW4SBUSS5BQXF88 | | DE0156313 | | CL US Equity | Colgate-Palmolive Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001428_CR_AIRB | 51M0QTTNCGUN7KFCFZ59 | | PA3039985 | | CTP GB Equity | Comcast Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001429_CR_AIRB | 549300OQS2LO07ZJ7N73 | | DE0406521 | | CMC US Equity | Commercial Metals Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001430_CR_AIRB | 6113F6JQLWIUGTBN1L36 | | | | CSC US equity | Computer Sciences Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001431_CR_AIRB | 54930035UDEIH090K650 | | DE0818944 | | CAG US Equity | ConAgra Foods, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001432_CR_AIRB | SYHS7HRDXLL4I0IQ8776 | | | | CXO US EQUITY | Concho Resources Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001433_CR_AIRB | 6VJJ5GQWIRDQ06DUXG89 | | DE0064324 | | COP US Equity | ConocoPhillips Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001434_CR_AIRB | 549300JK3KH8PWM3B226 | | DE2277631 | | CNX UN Equity | CONSOL Energy Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001435_CR_AIRB | 29DX7H14B9S6O3FD6V18 | | | | CTO GM Equity | Costco Wholesale Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001436_CR_AIRB | 549300BO9IWPF3S48F93 | | | | COTY US EQUITY | Coty Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001437_CR_AIRB | TVRMNZKRGA8LPW6XPG60 | | | | | Cox Enterprises Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001438_CR_AIRB | RPPGGRL1J75WGF2DFO04 | | PA3337938 | | CCK US Equity | Crown Americas LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001439_CR_AIRB | ZUNI8PYC725B6H8JU438 | | IN194062-043 | | CMI UN Equity | Cummins Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001440_CR_AIRB | S4BKK9OTCEWQ3YHPFM11 | | | | DHR US EQUITY | Danaher Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001441_CR_AIRB | PWFTNG3EI0Y73OXWDH08 | | | | DE US EQUITY | Deere & Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001442_CR_AIRB | 3E70L4WYANTIWWIPHC81 | | | | DELL US EQUITY | Dell Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001443_CR_AIRB | Q2CCMS6R0AS67HJMBN42 | | | | DAL US EQUITY | Delta Air Lines Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001444_CR_AIRB | 54930042348RKR3ZPN35 | | DE2155705 | | DVN US Equity | Devon Energy Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001445_CR_AIRB | F14FQJ2EEHW5VPYUHL14 | | | | DO US Equity | Diamond Offshore Drilling, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001446_CR_AIRB | 549300Z1UGYT5725XB67 | | DE3535468 | | DTV TQ Equity | DIRECTV Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001447_CR_AIRB | ILUL7B6Z54MRYCF6H308 | | | | D US EQUITY | Dominion Resources Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001448_CR_AIRB | 549300FMC2ALGA7N9E80 | | DE0412823 | | DOV UN Equity | Dover Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001449_CR_AIRB | ZQUIP1CSZO8LXRBSOU78 | | | | DOW US EQUITY | Dow Chemical Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001450_CR_AIRB | 549300IX8SD6XXD71I78 | | | | DTE US EQUITY | DTE Energy Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001451_CR_AIRB | FDPVHDGJ1IQZFK9KH630 | | DE2345566 | | EMN UN Equity | Eastman Chemical Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001452_CR_AIRB | 0NZWDMRCE180888QQE14 | | | | ETN US EQUITY | Eaton Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001453_CR_AIRB | OML71K8X303XQONU6T67 | | DE2871352 | | EBAY US Equity | eBay Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001454_CR_AIRB | FRDRIPF3EKNDJ2CQJL29 | | | | LLY US EQUITY | Eli Lilly & Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001455_CR_AIRB | FGLT0EWZSUIRRITFOA30 | | | | EMR UN Equity | Emerson Electric Co. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001456_CR_AIRB | GHFPUH0OZ5JLGJXWCO16 | | | | ESV UN Equity | ENSCO International Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001457_CR_AIRB | 4XM3TW50JULSLG8BNC79 | | | | ETR US EQUITY | Entergy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001458_CR_AIRB | 549300EVUN2BTLJ3GT74 | | DE2911438 | | EQIX US Equity | Equinix, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001459_CR_AIRB | 549300RO2XES74KQGG63 | | | | XLS US EQUITY | Exelis Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001460_CR_AIRB | 3SOUA6IRML7435B56G12 | | | | EXC US EQUITY | Exelon Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001461_CR_AIRB | CI7MUJI4USF3V0NJ1H64 | | WA601975803 | | EXPE UW Equity | Expedia, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001462_CR_AIRB | J3WHBG0MTS7O8ZVMDC91 | | NJ3793794100 | | XOM US Equity | Exxon Mobil Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001463_CR_AIRB | 549300E707U7WNPZN687 | | | | FDX US EQUITY | FedEx Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001464_CR_AIRB | 6WQI0GK1PRFVBA061U48 | | GA0110597 | | FIS UN Equity | Fidelity National Information Services, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001465_CR_AIRB | 549300NPYMLM4NHTOF27 | | | | | First Solar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001466_CR_AIRB | 549300SVYJS666PQJH88 | | OH953140 | | FE US Equity | FirstEnergy Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001467_CR_AIRB | 6Y0GK87T6V7NJKZJVM41 | | NYCDRRCUS | | FLS US Equity | Flowserve Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001468_CR_AIRB | CQ7WZ4NOFWT7FAE6Q943 | | | | FLR US EQUITY | Fluor Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001469_CR_AIRB | CKDHZ2X64EEBQCSP7013 | | | | FMC US Equity | FMC Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001470_CR_AIRB | EMQFUEY7DV1MVNKAUT87 | | DE3315658 | | FTI US Equity | FMC Technologies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001471_CR_AIRB | 20S05OYHG0MQM4VUIC57 | | | | F US EQUITY | Ford Motor Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001472_CR_AIRB | 2MNR4Q42DBL85U7RD221 | | | | | Forest Oil Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001473_CR_AIRB | A0WMBJD47C49E2JJOM88 | | DE4594648 | | FRE GY Equity | Fresenius US Finance I, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001474_CR_AIRB | 549300HNRIXILI56M704 | | | | 0196414D US EQUITY | Gavilon LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001475_CR_AIRB | 9C1X8XOOTYY2FNYTVH06 | | | | GD US EQUITY | General Dynamics Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001476_CR_AIRB | 3C7474T6CDKPR9K6YT90 | | NYCGECYUS | | GNE FP Equity | General Electric Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001477_CR_AIRB | 2TGYMUGI08PO8X8L6150 | | | | GIS US Equity | General Mills, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001478_CR_AIRB | 549300PDWRZX0BR28B12 | | DE4717789 | | GM UN Equity | General Motors Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001479_CR_AIRB | L2EVHWFHVAQK72TMH265 | | DE4275413 | | | Georgia-Pacific LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001480_CR_AIRB | 5493002BI0S2ZQUY3437 | | | | GT US EQUITY | Goodyear Tire & Rubber Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001481_CR_AIRB | 7ZW8QJWVPR4P1J1KQY45 | | | | GOOG US EQUITY | Google Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001482_CR_AIRB | ENYF8GB5SMQZ25S06U51 | | DE2681775 | | HAL UN Equity | Halliburton Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001483_CR_AIRB | KAO98FK89NPNNPQGUZ43 | | DE0497602 | | HSC US Equity | Harsco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001484_CR_AIRB | 549300NUB6D2R1ITYR45 | | | | HAS US Equity | Hasbro, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001485_CR_AIRB | 549300PD0C69OJ0NLB27 | | | | 766481Z US EQUITY | Hertz Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001486_CR_AIRB | UASVRYNXNK17ULIGK870 | | DE0097017 | | AHC GB Equity | Hess Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001487_CR_AIRB | WHKXQACZ14C5XRO8LW03 | | | | HPQ US EQUITY | Hewlett-Packard Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001488_CR_AIRB | 5493003STKEZ2S0RNU91 | | | | HNZ US EQUITY | HJ Heinz Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001489_CR_AIRB | ISRPG12PN4EIEOEMW547 | | DE2061772 | | HON UN Equity | Honeywell International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001490_CR_AIRB | KNX4USFCNGPY45LOCE31 | | | | 4335 HK Equity | Intel Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001491_CR_AIRB | VGRQXHF3J8VDLUA7XE92 | | | | IBM US EQUITY | International Business Machines (IBM Corp) | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001492_CR_AIRB | F9HV8ZL85LRIQ6D60098 | | NVC7491-1980 | | IGT UN Equity | International Game Technology | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001493_CR_AIRB | 824LMFJDH41EY779Q875 | | | | IP US EQUITY | International Paper Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001494_CR_AIRB | 5493008IUOJ5VWTRC333 | | | | | Interpublic Group of Cos | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001495_CR_AIRB | 24F6LSZD18II6ICG6S41 | | | | | Itron Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001496_CR_AIRB | YB2O5TUONPB3W1X7WJ88 | | | | ITT US EQUITY | ITT Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001497_CR_AIRB | KD833U13JEIGETBW2749 | | | | JAH US EQUITY | Jarden Corp (fka Alltrista Corp) | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001498_CR_AIRB | 549300XR6O4ACB0KLV08 | | | | | JFB Firth Rixson, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001499_CR_AIRB | E0KSF7PFQ210NWI8Z391 | | | | DE UN Equity | John Deere Capital Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001500_CR_AIRB | 549300G0CFPGEF6X2043 | | NJ5106301000 | | JNJ GQ Equity | Johnson & Johnson | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001501_CR_AIRB | 3LB2NG8VUULSCV2NO430 | | | | JCI US EQUITY | Johnson Controls Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001502_CR_AIRB | LONOZNOJYIBXOHXWDB86 | | | | K US EQUITY | Kellogg Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001503_CR_AIRB | AGX0G2MXE54NFNNICD28 | | | | KU1 US EQUITY | Kentucky Utilities Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001504_CR_AIRB | MP3J6QPYPGN75NVW2S34 | | | | KMB UN Equity | Kimberly-Clark Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001505_CR_AIRB | 549300PDHUGWPWGOT525 | | DE2301470 | | | Kinder Morgan Energy Partners, L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001506_CR_AIRB | 5493005158BXZWGOX572 | | | | 3097Z US EQUITY | Koch Industries Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001507_CR_AIRB | 549300JF6LPRTRJ0FH50 | | | | KSS UN Equity | Kohl's Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001508_CR_AIRB | V1BYR0MM295ZPWYYS367 | | | | KRFT US EQUITY | Kraft Foods Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001509_CR_AIRB | GR3KVMWVCR54YWQNXU90 | | DE0933796 | | LTD GF Equity | L Brands, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001510_CR_AIRB | | | | | LINE US EQUITY | Linn Energy LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001511_CR_AIRB | 5493007B9BM9ZXJINO78 | | DE4009151 | | LYV UN Equity | Live Nation Entertainment, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001512_CR_AIRB | DPRBOZP0K5RM2YE8UU08 | | | | LMT US EQUITY | Lockheed Martin Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001513_CR_AIRB | WAFCR4OKGSC504WU3E95 | | NC0087443 | | LOW UN Equity | Lowe's Companies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001514_CR_AIRB | 2RTSLGQ89VMY18RHX631 | | | | | Manitowoc Co Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001515_CR_AIRB | 1FRVQX2CRLGC1XLP5727 | | DE3395371 | | MRO US Equity | Marathon Oil Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001516_CR_AIRB | 3BNYRYQHD39K4LCKQF12 | | DE4750998 | | MPC UN Equity | Marathon Petroleum Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001517_CR_AIRB | 225YDZ14ZO8E1TXUSU86 | | DE2798413 | | MAR US Equity | Marriott International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001518_CR_AIRB | 54930073HKEO6GZBSS03 | | | | 4614Z US EQUITY | Mars Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001519_CR_AIRB | 549300XMP3KDCKJXIU47 | | DE0706226 | | MMC UN Equity | Marsh & McLennan Companies, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001520_CR_AIRB | 5GCSNMQXHEYA1JO8QN11 | | DE0585027 | | MAS US Equity | Masco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001521_CR_AIRB | AR5L2ODV9HN37376R084 | | DE3390142 | | MA US Equity | MasterCard Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001522_CR_AIRB | 549300VELLG24KHTJ564 | | DE0673809 | | MAT US Equity | Mattel, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001523_CR_AIRB | UE2136O97NLB5BYP9H04 | | | | MCD US EQUITY | McDonald's Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001524_CR_AIRB | 549300WZWOM80UCFSF54 | | DE2417015 | | MCK US Equity | McKesson Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001525_CR_AIRB | 4DL8C98Z5G5IXZLH3578 | | | | MWV US Equity | MeadWestvaco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001526_CR_AIRB | D56MRZY2INAN94ZONZ37 | | | | MDT US EQUITY | Medtronic Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001527_CR_AIRB | 4YV9Y5M8S0BRK1RP0397 | | | | MRK US EQUITY | Merck & Co Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001528_CR_AIRB | INR2EJN1ERAN0W5ZP974 | | WA600413485 | | MSF NA Equity | Microsoft Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001529_CR_AIRB | 54930073LBBH6ZCBE225 | | | | TAP US EQUITY | Molson Coors Brewing Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001530_CR_AIRB | 549300DV9GIB88LZ5P30 | | VA05501796 | | KTF GF Equity | Mondelez International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001531_CR_AIRB | NONUZEX43GHIPSVDD938 | | DE3174788 | | MON US Equity | Monsanto Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001532_CR_AIRB | 6S552MUG6KGJVEBSEC55 | | DE0789650 | | MTLA GF Equity | Motorola Solutions, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001533_CR_AIRB | MOM4570XTJ5YYX7JKH83 | | DE2977161 | | NG/ LN Equity | National Grid USA | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001534_CR_AIRB | 549300VSP3RIX7FGDZ51 | | | | NEM US EQUITY | Newmont Mining Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001535_CR_AIRB | UMI46YPGBLUE4VGNNT48 | | | | NEE UN Equity | NextEra Energy Capital Holdings, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001536_CR_AIRB | 549300Z2ZSKKGUE3J147 | | | | NKE US EQUITY | Nike Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001537_CR_AIRB | ZHUWIE4VK4MIYES0UG62 | | IN2000033100151 | | NI UN Equity | NiSource Finance Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001538_CR_AIRB | 7D6DIU2QXTUJRFNNJA49 | | CAC1059173 | | 7201 JT Equity | Nissan Motor Acceptance Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001539_CR_AIRB | 02VFQXG2D1LR5ZH3K186 | | | | NBL UN Equity | Noble Energy, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001540_CR_AIRB | 549300S3IZB5P35KNV16 | | WA178071138 | | JWN US Equity | Nordstrom, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001541_CR_AIRB | RIMU48P07456QXSO0R61 | | | | NOC US EQUITY | Northrop Grumman Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001542_CR_AIRB | 6B6FQLPMMKB14LX6NY57 | | | | | Novelis Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001543_CR_AIRB | 549300GGJCRSI2TIEJ46 | | | | NUE UN Equity | Nucor Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001544_CR_AIRB | IM7X0T3ECJW4C1T7ON55 | | | | OXY US EQUITY | Occidental Petroleum | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001545_CR_AIRB | 52990006VBKYFQMQJX90 | | KvK 34311273 0000 | | OILT UD EQUITY | Oiltanking Finance B.V. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001546_CR_AIRB | HKUPACFHSSASQK8HLS17 | | | | OMC US EQUITY | Omnicom Group | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001547_CR_AIRB | 1Z4GXXU7ZHVWFCD8TV52 | | DE2457805 | | ORCL* MM Equity | Oracle Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001548_CR_AIRB | 549300TOPQ8NG4HGVK16 | | | | | Owens Corning | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001549_CR_AIRB | PH3S12DWZBHHQKVYZ297 | | WA177005077 | | PCAR US Equity | PACCAR Financial Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001550_CR_AIRB | KDTEY8BWE486IKZ3CC07 | | | | PCAR US EQUITY | Paccar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001551_CR_AIRB | SGY07Y7FNYBNLM6Z1M11 | | OR085297-86 | | BRK/A US Equity | PacifiCorp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001552_CR_AIRB | 5493002CONDB4N2HKI23 | | | | PH US EQUITY | Parker Hannifin Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001553_CR_AIRB | EJCO258LNNVSKAR2JX59 | | DE2864939 | | BTU US Equity | Peabody Energy Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001554_CR_AIRB | FJSUNZKFNQ5YPJ5OT455 | | NC0198463 | | PEP SE Equity | PepsiCo, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001555_CR_AIRB | 765LHXWGK1KXCLTFYQ30 | | | | PFE US EQUITY | Pfizer Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001556_CR_AIRB | 8YQ2GSDWYZXO2EDN3511 | | | | | PG&E Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001557_CR_AIRB | HL3H1H2BGXWVG3BSWR90 | | VA0670281-5 | | PMI SE Equity | Philip Morris International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001558_CR_AIRB | TWSEY0NEDUDCKS27AH81 | | | | | Pinnacle West Capital Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001559_CR_AIRB | 549300N2O26NW4ST6W55 | | DE0101728 | | PBI US Equity | Pitney Bowes Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001560_CR_AIRB | 5MRSWZYSSE4064ED3F25 | | | | | Plains Exploration & Production Co LP | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001561_CR_AIRB | 549300BKPEP01R3V6C59 | | PA284424 | | PPG UN Equity | PPG Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001562_CR_AIRB | ZU69GUVJQGZ6Z1UOOO79 | | | | PX US EQUITY | Praxair Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001563_CR_AIRB | 6S3X7J22E861RNTJSA74 | | | | 3252Z US EQUITY | President & Fellows of Harvard College | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001564_CR_AIRB | 2572IBTT8CCZW6AU4141 | | | | PG US EQUITY | Procter & Gamble Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001565_CR_AIRB | 5PRBRS5FEH7NREC8OR45 | | NJ0100802453 | | PRU US Equity | Prudential Financial, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001566_CR_AIRB | PUSS41EMO3E6XXNV3U28 | | | | PEG US EQUITY | Public Service Enterprise Group Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001567_CR_AIRB | 123WALMHY1GZXG2YDL90 | | | | PVH UN Equity | PVH Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001568_CR_AIRB | 8MCWUBXQ0WE04KMXBX50 | | DE2249088 | | DGX UN Equity | Quest Diagnostics Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001569_CR_AIRB | HO1QNWM0IXBZ0QSMMO20 | | | | RL UN Equity | Ralph Lauren Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001570_CR_AIRB | YR6K3WJN0KKLUPZSNL57 | | DE0472015 | | RTN US Equity | Raytheon Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001571_CR_AIRB | NKNQHM6BLECKVOQP7O46 | | | | RSG US EQUITY | Republic Services Group | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001572_CR_AIRB | PQQ60KVT5SJX0ETQT497 | | | | RKT US Equity | Rock-Tenn Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001573_CR_AIRB | VH3R4HHBHH12O0EXZJ88 | | | | ROK US Equity | Rockwell Automation, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001574_CR_AIRB | 549300LJXD867XMVE759 | | | | ROP UN Equity | Roper Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001575_CR_AIRB | K2NEH8QNVW44JIWK7Z55 | | C-38863 | | RCL NO Equity | Royal Caribbean Cruises Ltd. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001576_CR_AIRB | 549300TJCKW4BRXPJ474 | | | | RPM US Equity | RPM International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001577_CR_AIRB | 549300VXRTBPBK07QT94 | | | | 0398293Z US EQUITY | Ruby Pipeline LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001578_CR_AIRB | ZXJ6Y2OSPZXIVGRILD15 | | FL590739250 | | R US Equity | Ryder System, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001579_CR_AIRB | 549300NKZ6VCN5P3K723 | | DE2096948 | | SWY US Equity | Safeway Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001580_CR_AIRB | RLTHESQ0RNFQJWPBJN60 | | DE2258732 | | SGMS UW Equity | Scientific Games International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001581_CR_AIRB | Q0M0CZB4YN6JZ65WXI09 | | | | SEE US EQUITY | Sealed Air Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001582_CR_AIRB | PBBKGKLRK5S5C0Y4T545 | | CAC1991515 | | SRE US Equity | Sempra Energy | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001583_CR_AIRB | KAF673KJXD92C8KSLU49 | | | | SLGN US EQUITY | Silgan Holdings Inc [fka Silgan Corp] | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001584_CR_AIRB | MR92GTD0MJTTTTQDVG45 | | DE2360269 | | | Simon Property Group, L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001585_CR_AIRB | HHWAT5TDOYZMM26KKQ73 | | | | SNA US Equity | Snap-on Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001586_CR_AIRB | 549300FC3G3YU2FBZD92 | | | | | Southern Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001587_CR_AIRB | EFWMP121W54QV9MGOP87 | | DE4116263 | | SWN US Equity | Southwestern Energy Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001588_CR_AIRB | P761FCI0CPOG24I8JE10 | | | | SPW US Equity | SPX Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001589_CR_AIRB | 549300DJ09SMTO561131 | | | | SWK US Equity | Stanley Black & Decker, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001590_CR_AIRB | XQM2JINI1UL7642TU573 | | | | SPLS US Equity | Staples, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001591_CR_AIRB | 5493002F0SC4JTBU5137 | | MI148492 | | SYK US Equity | Stryker Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001592_CR_AIRB | 549300TXO070764WUH65 | | | | SPWR US EQUITY | Sunpower Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001593_CR_AIRB | YF6ZV0M6AU4FY94MK914 | | | | SYMC US Equity | Symantec Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001594_CR_AIRB | 5RGWIFLMGH3YS7KWI652 | | | | SYY US Equity | Sysco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001595_CR_AIRB | 8WDDFXB5T1Z6J0XC1L66 | | | | TGT US Equity | Target Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001596_CR_AIRB | 6HL0C5LCIE4TN8UZHL06 | | DE2980513 | | TRP UN Equity | TC PipeLines, LP | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001597_CR_AIRB | UUL85LWXB4NGSWWXIQ25 | | | | TFX US Equity | Teleflex Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001598_CR_AIRB | YAWJZJYEQ7M1SYMOS462 | | DE2106001 | | TEX UN Equity | Terex Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001599_CR_AIRB | CMTK1YBYNLPLIS3QL153 | | | | TSO US EQUITY | Tesoro Petroleum | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001600_CR_AIRB | 549300VFZ8XJ9NUPU221 | | | | | The Estee Lauder Companies | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001601_CR_AIRB | HCHV7422L5HDJZCRFL38 | | DE0558016 | | TMO US Equity | Thermo Fisher Scientific Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001602_CR_AIRB | KNG3XRAA0RHN9H62OK76 | | | | TWX US EQUITY | Time Warner Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001603_CR_AIRB | B0I35MLPFXZSE70ASS73 | | | | TKR US EQUITY | Timken Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001604_CR_AIRB | 549300V2JRLO5DIFGE82 | | DE3058821 | | DTE GF Equity | T-Mobile USA, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001605_CR_AIRB | R1JB4KXN77XFCXOQKV49 | | DE7324254 | | TRN US Equity | Trinity Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001606_CR_AIRB | 3NWOXIHJSQCX0SM5Z749 | | DE3589359 | | TRW US Equity | TRW Automotive Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001607_CR_AIRB | G8NWFN4YP7CR6FOP4886 | | | | | Tupperware Brands Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001608_CR_AIRB | WD6L6041MNRW1JE49D58 | | | | TSN US Equity | Tyson Foods, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001609_CR_AIRB | MYF1DAS6G5WY7PRWCU78 | | DE0945814 | | ULVR LN Equity | Unilever Capital Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001610_CR_AIRB | K1OQBWM7XEOO08LDNP29 | | DE0890080 | | UAL UN Equity | United Airlines, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001611_CR_AIRB | D01LMJZU09ULLNCY6Z23 | | | | UPS US EQUITY | United Parcel Service Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001612_CR_AIRB | JNLUVFYJT1OZSIQ24U47 | | | | X UN Equity | United States Steel Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001613_CR_AIRB | 107WOS4YJ0N7YRFE7309 | | | | UTX US EQUITY | United Technologies Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001614_CR_AIRB | 549300VSXHFQVR770L55 | | DE4426189 | | | Univar Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001615_CR_AIRB | 549300BZXZ66F6DTIF20 | | VA0016487-1 | | UVV US Equity | Universal Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001617_CR_AIRB | KOO0397YRO83WY5MGD97 | | | | VRX CT Equity | Valeant Pharmaceuticals International | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001618_CR_AIRB | 549300XTO5VR8SKV1V74 | | | | VLO US EQUITY | Valero Energy Corp | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001619_CR_AIRB | 2S72QS2UO2OESLG6Y829 | | | | VZ US EQUITY | Verizon Communications Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001620_CR_AIRB | CWAJJ9DJ5Z7P057HV541 | | | | VFC US EQUITY | VF Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001621_CR_AIRB | X0ST5BPF0CZG9FE5OV61 | | | | VIA US EQUITY | Viacom Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001623_CR_AIRB | CQKUMNNZVDJLRYV2PT43 | | | | | Virginia Electric & Power Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001624_CR_AIRB | 549300JZ4OKEHW3DPJ59 | | | | V US Equity | Visa Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001625_CR_AIRB | 549300BMOJ05INE4YK86 | | DE2669712 | | | Vornado Realty L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001626_CR_AIRB | 549300UUPJ2NXDB68M19 | | DE0911551 | | | VW Credit, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001627_CR_AIRB | Y87794H0US1R65VBXU25 | | | | WMT US EQUITY | Wal-Mart Stores Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001628_CR_AIRB | 7260JQNI6SCF9FIV2392 | | | | DIS US EQUITY | Walt Disney Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001629_CR_AIRB | IQN3XTJNANI73KWRED03 | | | | | Walter Energy Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001630_CR_AIRB | 549300YX8JIID70NFS41 | | | | WM US EQUITY | Waste Management | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001631_CR_AIRB | 3CYEJKBUJZO3UW777J80 | | DE3797582 | | | WEA Finance LLC | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001632_CR_AIRB | WHENKOULSSK7WUM60H03 | | | | WHR US EQUITY | Whirlpool Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001633_CR_AIRB | D3W7PCXCBRQLL17DZ313 | | | | | World Fuel Services Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001634_CR_AIRB | T4VNTWMFQ7JQB65L7T35 | | DE3664441 | | WYN UN Equity | Wyndham Worldwide Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001635_CR_AIRB | LGJNMI9GH8XIDG5RCM61 | | MN37-AA | | XEL US Equity | Xcel Energy Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001636_CR_AIRB | 4KF48RN45X1OO8UBLY20 | | | | XRX UN Equity | Xerox Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001637_CR_AIRB | 6EY4K7ZMF9UX1CU6KC79 | | | | XIX GF Equity | Xilinx, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001638_CR_AIRB | 549300DF5MV96DRYLQ48 | | | | XYL US EQUITY | Xylem Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001639_CR_AIRB | 2P2YLDVPES3BXQ1FRB91 | | DE3343799 | | ZMH US Equity | Zimmer Holdings, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001640_CR_AIRB | 549300HD9Q1LOC9KLJ48 | | | | ZTS UN Equity | Zoetis Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001641_CR_AIRB | 5493007CO5W5OBFG7L21 | | | | | RETAIL ESTATES NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001642_CR_AIRB | 549300QSUNKAEBMYIR16 | | | | | RAVAGO S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001643_CR_AIRB | 549300O3SGMD4K45DN61 | | | BE 0404621642 | | ALCATEL-LUCENT BELL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001644_CR_AIRB | 54930031IF9XW7PCY637 | | | BE 0403992231 | | Atlas Copco Airpower | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001645_CR_AIRB | 549300PR82EONF1NKE18 | | | BE 0473566965 | | BELFIMA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001646_CR_AIRB | 549300UOBXCS79E82606 | | | BE 0404535431 | | Belgische Scheepvaartmaats-chappij-Compagnie Maritime Belge | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001647_CR_AIRB | 549300VSM2RG55U2QU15 | | | BE 0400853488 | | BRUSSELS AIRLINES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001648_CR_AIRB | 5493007ZLRNTTT9B6384 | | | | | Carrefour Finance SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001649_CR_AIRB | 529900P0HVIO92I8AU52 | | | BE 0422362447 | | COCKERILL MAINTENANCE & INGENIERIE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001650_CR_AIRB | 549300VWVXR1GOHG0E16 | | | BE 0425702910 | | COFELY FABRICOM sa | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001651_CR_AIRB | 5493003N7PPOYDZI1G90 | | | BE 0400464795 | | COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATS-CHAPPIJ CFE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001652_CR_AIRB | 5299009GDDJ20VCTA286 | | | BE 0404411707 | | CONTINENTAL BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001653_CR_AIRB | 549300NF0J86QSGBSV95 | | | BE 0413572663 | | DELDO AUTOBANDEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001654_CR_AIRB | 549300KT827RUL680A73 | | | BE0428741087 | | D'IETEREN Treasury | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001655_CR_AIRB | 5493000G720YN71E2S86 | | | BE 0435305514 | | DREDGING INTERNATIONAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001656_CR_AIRB | 529900YOYR5FW12UBJ80 | | | BE 0471811661 | | EDF Luminus | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001657_CR_AIRB | 549300F203XBWYK45D98 | | | BE 0411515075 | | Emmaüs vzw | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001658_CR_AIRB | 529900T3V512W5JEJF78 | | | BE 0406183144 | | Evonik Degussa Antwerpen | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001659_CR_AIRB | 5493006GOR72R0ZYBN98 | | | BE 0860409202 | | EXMAR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001660_CR_AIRB | 52990071WX2UW1WNHC16 | | | BE 0402954628 | | FLUXYS BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001661_CR_AIRB | 529900RL1B6NSLKU7P45 | | | BE 0821382439 | | FLUXYS FINANCE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001662_CR_AIRB | 549300EL1OTYCHBFUV17 | | | BE 0442100363 | | GDF SUEZ CC SCRL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001663_CR_AIRB | 549300AS6JDY8GAUB274 | | | BE 0831958211 | | GDF SUEZ ENERGY MANAGEMENT TRADING | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001664_CR_AIRB | 6IM6CQKADLNCQGUEU352 | | | BE0439255986 | | GEMS Services SA/NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001665_CR_AIRB | 549300UFHGFY5IOON989 | | | BE 0220324117 | | Gimv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001666_CR_AIRB | 5493004EAZQ20FYJKT70 | | | BE 0438202052 | | greif services belgium | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001667_CR_AIRB | 5299004FBX5DGG463D98 | | | BE 0430060188 | | HERAEUS ELECTRO - NITE INTERNATIONAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001668_CR_AIRB | 5493002TTO3072KC6L60 | | | BE 0402220594 | | Hewlett - Packard Belgium | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001669_CR_AIRB | 549300VI27GGJFIOCP26 | | | BE 0440113348 | | INTERNATIONAL FINANCE CENTER CFE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001670_CR_AIRB | 5493002RVRZ1S3CPUI26 | | | BE 0428750985 | | ION BEAM APPLICATIONS S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001671_CR_AIRB | 54930073JZQL85NE3817 | | | BE 0222343301 | | IVERLEK | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001672_CR_AIRB | 549300YEC7519H8CBF72 | | | BE 0473587751 | | J.C. General Services CVBA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001673_CR_AIRB | 549300U0BLKP6Y8LPX16 | | | BE 0404778426 | | Katoen Natie | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001674_CR_AIRB | 529900X1VAF3IXDZJ071 | | | | | LE PEIGNE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001675_CR_AIRB | 549300ROPVHSEKEMW107 | | | BE 0807049797 | | LOCORAIL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001676_CR_AIRB | 549300L6DOLPEQSOI005 | | | BE 0405580655 | | MATEXI afkorting van MAATS-CHAPPIJ TOT EXPLOITATIE IMMOBILIEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001677_CR_AIRB | 5493007JS0ZHJVBUWP18 | | | BE 0456810810 | | MOBISTAR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001678_CR_AIRB | 549300V3ES7BVGYNRZ58 | | | BE 0413630071 | | N.V BESIX S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001679_CR_AIRB | 529900P78BT1RIIYWY69 | | | BE 0458885719 | | NUTRECO CAPITAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001680_CR_AIRB | 549300XHGK09MEWMOL68 | | | BE 0419457296 | | Ontex bvba | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001681_CR_AIRB | 5299009CBE6VJXABZS81 | | | BE 0436410522 | | RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001682_CR_AIRB | 529900P4SONA6KVTRT86 | | | BE 0428343981 | | RECTICEL INTERNATIONAL SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001683_CR_AIRB | 529900LK4T42CNH2U882 | | | BE 0434475767 | | S.B. MANAGEMENT AND SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001684_CR_AIRB | 529900FTYUE9QOXMU884 | | | BE 0434284638 | | SAINT-GOBAIN BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001685_CR_AIRB | 549300CCKFF44A550J72 | | | BE 0400747580 | | SARENS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001686_CR_AIRB | 549300JTFH1WHCEMIN40 | | | BE 0407139583 | | SD WORX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001687_CR_AIRB | HB7FFAZI0OMZ8PP8OE26 | | | BE 0413330856 | | Society for Worldwide Interbank Financial Telecommunication | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001688_CR_AIRB | 213800IS5GA1OZ8RBM85 | | | BE 0473416418 | | TELENET nv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001689_CR_AIRB | 529900R7MYQQO8CHR962 | | | BE 0403063902 | | TOTAL BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001690_CR_AIRB | 5299003N2SCVNU16O909 | | | BE 0403079441 | | Total Petrochemicals & Refining SA/NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001691_CR_AIRB | 549300ZSTW3D1UXOXY91 | | | BE 0412639681 | | TRACTEBEL ENGINEERING sa | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001693_CR_AIRB | 549300J5X4E65PJHE355 | | | BE 0464538245 | | VPK SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001694_CR_AIRB | 5493002MUOV04NSPT571 | 2796756-1 | | | | RBC INVESTOR SERVICES TRUST | CA | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001695_CR_AIRB | 549300G6ZUFBJVLAJQ46 | | | | | MERCURIA ENERGY TRADING SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001696_CR_AIRB | 5299009K1FINARYDEC72 | | | | | RENAULT FINANCE SA | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001697_CR_AIRB | 549300WZRVQERM819Z90 | 1141987-6 | CH02039235685 | | | Schweizerische RÃ¼ckversicherungs-Gesellschaft AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001698_CR_AIRB | 52990031Q7PCTSUSRW11 | 2820823-9 | HRB40498 | | | LBBW Dublin Management GmbH | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001699_CR_AIRB | 529900GHE5268QPEOH13 | 2537992-6 | HRB106727 | | | LIDL IRELAND GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001700_CR_AIRB | 529900USFSZYPS075O24 | 1144838-8 | HRB3790 | | | VOLKSWAGEN FINANCIAL SERVICES AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001701_CR_AIRB | 549300Y5BJOTCMUYT658 | | | | | ARCELORMITTAL TREASURY SNC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001702_CR_AIRB | 969500KY4MRVCLM9HE48 | | | | | EDF ENERGIES NOUVELLES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001703_CR_AIRB | 529900QI55ZLJVCMPA71 | | | | | TOTAL CAPITAL | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001704_CR_AIRB | 2138006E2VG89XLORJ06 | | 02366682 | | | YORKSHIRE WATER SERVICES LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001705_CR_AIRB | 549300BPQYQ838KE1X51 | | | | | UNIPEC ASIA COMPANY LIMITED | HK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001706_CR_AIRB | 213800SKZTSE2L1BII69 | | | | | THAMES WATER UTILITIES CAYMAN FINANCE LIMITED | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001707_CR_AIRB | 0YQH6LCEF474UTUV4B96 | | KvK 34313428 0000 | | | ENEL FINANCE INTERNATIONAL N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001708_CR_AIRB | 4ME66GO1Q4T87C52WS37 | | KvK 33134831 0000 | | | GENERAL ELECTRIC INTERNATIONAL INC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001709_CR_AIRB | | | | | 1310Z AR Equity | Argentina | AR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001710_CR_AIRB | | | | | 1525Z AU Equity | Australia | AU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001711_CR_AIRB | | | | | 1480Z AV Equity | Austria | AT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001712_CR_AIRB | | | | | 43886Z BD Equity | Bangladesh | BD | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001713_CR_AIRB | | | | | 111136Z BB Equity | Belgium | BE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001714_CR_AIRB | | | | | 1323Z BZ Equity | Brazil | BR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001715_CR_AIRB | | | | | 129225Z BU Equity | Bulgaria | BG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001716_CR_AIRB | | | | | 80710Z CN Equity | Canada | CA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001717_CR_AIRB | | | | | 45793Z CI Equity | Chile | CL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001718_CR_AIRB | | | | | PRCH CH Equity | China | CN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001719_CR_AIRB | | | | | 1153Z CB Equity | Colombia | CO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001720_CR_AIRB | | | | | 1040Z CP Equity | Czech Republic | CZ | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001721_CR_AIRB | | | | | 1271Z DC Equity | Denmark | DK | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001722_CR_AIRB | | | | | 1083Z EY Equity | Egypt | EG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001723_CR_AIRB | | | | | 1000Z ET Equity | Estonia | EE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001724_CR_AIRB | | | | | 1306Z FH Equity | Finland | FI | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001725_CR_AIRB | | | | | 223727Z FP Equity | France | FR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001726_CR_AIRB | | | | | 3413Z GR Equity | Germany | DE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001727_CR_AIRB | | | | | 1004Z GA Equity | Greece | GR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001728_CR_AIRB | | | | | 1182Z HB Equity | Hungary | HU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001729_CR_AIRB | | | | | 1504Z IN Equity | India | IN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001730_CR_AIRB | | | | | 1133Z IJ Equity | Indonesia | ID | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001731_CR_AIRB | | | | | 1266Z ID Equity | Ireland | IE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001732_CR_AIRB | | | | | 3343943Z IT Equity | Israel | IL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001733_CR_AIRB | | | | | 2103Z IM Equity | Italy | IT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001734_CR_AIRB | | | | | JAPZ JP Equity | Japan | JP | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001735_CR_AIRB | | | | | 1001Z KN Equity | Kenya | KE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001736_CR_AIRB | | | | | 3344606Z LR Equity | Latvia | LV | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001737_CR_AIRB | | | | | 1092Z LH Equity | Lithuania | LT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001738_CR_AIRB | | | | | 1110Z LX Equity | Luxembourg | LU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001739_CR_AIRB | | | | | 1124Z MK Equity | Malaysia | MY | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001740_CR_AIRB | | | | | 5753Z US Equity | Malta | MT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001741_CR_AIRB | | | | | 1426Z MM Equity | Mexico | MX | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001742_CR_AIRB | | | | | 1096Z MC Equity | Morocco | MA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001743_CR_AIRB | | | | | 1533Z NA Equity | Netherlands | NL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001744_CR_AIRB | | | | | 46443Z NZ Equity | New Zealand | NZ | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001745_CR_AIRB | | | | | 1233Z NO Equity | Norway | NO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001746_CR_AIRB | | | | | 279379Z PM Equity | Philippines | PH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001747_CR_AIRB | | | | | 1084Z PW Equity | Poland | PL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001748_CR_AIRB | | | | | 1174Z PL Equity | Portugal | PT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001749_CR_AIRB | | | | | 1089Z RO Equity | Romania | RO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001750_CR_AIRB | | | | | 4458Z RU Equity | Russia | RU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001751_CR_AIRB | | | | | 3344642Z AB Equity | Saudi Arabia | SA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001752_CR_AIRB | | | | | 1545Z SP Equity | Singapore | SG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001753_CR_AIRB | | | | | 1023Z SK Equity | Slovakia | SK | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001754_CR_AIRB | | | | | 1091Z SV Equity | Slovenia | SI | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001755_CR_AIRB | | | | | 50184Z SJ Equity | South Africa | ZA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001756_CR_AIRB | | | | | ROKZ KS Equity | South Korea | KR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001757_CR_AIRB | | | | | 1841Z SM Equity | Spain | ES | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001758_CR_AIRB | | | | | 204283Z EK Equity | Sudan | SD | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001759_CR_AIRB | | | | | 1179Z SS Equity | Sweden | SE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001760_CR_AIRB | | | | | 344758Z SW Equity | Switzerland | CH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001761_CR_AIRB | | | | | 116657Z TT Equity | Taiwan | TW | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001762_CR_AIRB | | | | | 1179Z TB Equity | Thailand | TH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001763_CR_AIRB | | | | | 114144Z TI Equity | Turkey | TR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001764_CR_AIRB | | | | | 1089Z UZ Equity | Ukraine | UA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001765_CR_AIRB | | | | | 3344698Z UH Equity | United Arab Emirates | AE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001766_CR_AIRB | | | | | 6152Z LN Equity | United Kingdom | GB | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001768_CR_AIRB | | | | | 3352Z US Equity | United States | US | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001769_CR_AIRB | | | | | 1069Z VC Equity | Venezuela | VE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001770_CR_AIRB | | | | | 231715Z VN Equity | Vietnam | VN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001771_CR_AIRB | ZTMSNXROF84AHWJNKQ93 | | | | | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT | US | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| GG_0001772_CR_AIRB | QKL54NQY28TCDAI75F60 | | | | | INTERNATIONAL FINANCE CORPORATION | US | Sovereign sample | General governments | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001773_CR_AIRB | BFXS5XCH7N0Y05NIXW11 | | | | 3531454Z NA EQUITY | ABN Amro | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001774_CR_AIRB | | | | CNE100000Q43 | 1288 HK EQUITY | Agricultural Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001775_CR_AIRB | 3U8WV1YX2VMUHH7Z1Q21 | | | IE0000197834 | ALBK ID EQUITY | ALLIED IRISH BANKS PLC | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001776_CR_AIRB | 5299009N55YRQC69CN08 | | | GRS015013006 | ALPHA GA EQUITY | Alpha Bank | GR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001777_CR_AIRB | JHE42UYNWWTJB8YTTU19 | | | AU000000ANZ3 | ANZ AU EQUITY | ANZ | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001778_CR_AIRB | 549300CTUU1RFXHQJE44 | | | US0594603039 | BBD US EQUITY | Banco Bradesco | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001779_CR_AIRB | JU1U6S0DG9YLT7N8ZV32 | | | PTBCP0AM0007 | BCP PL EQUITY | BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP) | PT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001780_CR_AIRB | QE0Q0253K88YAGNPE356 | | | BRBBASACNOR3 | BBAS3 BZ EQUITY | Banco Do Brasil | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001781_CR_AIRB | 5493006P8PDBI8LC0O96 | | | IT0005002883 | BP IM EQUITY | Banco Popolare | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001782_CR_AIRB | 9DJT3UXIJIZJI4WXO774 | | | US0605051046 | BAC US EQUITY | Bank of America Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001783_CR_AIRB | 54930053HGCFWVHYZX42 | | | CNE1000001Z5 | 3988 HK EQUITY | Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001784_CR_AIRB | | | | CNE100000205 | 3328 HK EQUITY | Bank of Communications | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001785_CR_AIRB | CO6GC26LCGGRTUESIP55 | | | HK0023000190 | 23 HK EQUITY | Bank of East Asia Ltd. | HK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001786_CR_AIRB | Q2GQA2KF6XJ24W42G291 | | | IE0030606259 | BKIR ID EQUITY | BANK OF IRELAND | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001787_CR_AIRB | NQQ6HPCNCCU6TUTQYE16 | | | CA0636711016 | BMO CN EQUITY | Bank of Montreal | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001788_CR_AIRB | WFLLPEPC7FZXENRZV188 | | | US0640581007 | BK US EQUITY | Bank of New York Mellon Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001789_CR_AIRB | L3I9ZG2KFGXZ61BMYR72 | | | CA0641491075 | BNS CN EQUITY | Bank of Nova Scotia | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001790_CR_AIRB | 549300685QG7DJS55M76 | | | ES0113307021 | BKIA SM EQUITY | Bankia | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001791_CR_AIRB | VWMYAEQSTOPNV0SUGU82 | | | ES0113679I37 | BKT SM EQUITY | BANKINTER | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001792_CR_AIRB | G5GSEF7VJP5I7OUK5573 | | | GB0031348658 | BARC LN EQUITY | Barclays Plc | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001794_CR_AIRB | VDYMYTQGZZ6DU0912C88 | 1103165-5 | | | BLGZ GR EQUITY | Bayerische Landesbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001795_CR_AIRB | K8MS7FD7N5Z2WQ51AZ71 | | | ES0113211835 | BBVA SM EQUITY | BBVA | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001796_CR_AIRB | A5GWLFH3KM7YV2SFQL84 | | | | CCBG BB EQUITY | Belfius (Ex-Dexia bank) | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001797_CR_AIRB | R0MUWSFPU8MPRO8K5P83 | | | FR0000131104 | BNP FP EQUITY | BNP Paribas | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001798_CR_AIRB | 9695005MSX1OYEMGDF46 | | | | 3692594z fp equity | BPCE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001799_CR_AIRB | 7CUNS533WID6K7DGFI87 | | | ES0140609019 | CABK SM EQUITY | CaixaBank | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001800_CR_AIRB | 2IGI19DL77OX0HC3ZE78 | | | CA1360691010 | CM CN EQUITY | Canadian Imperial Bank of Commerce | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001801_CR_AIRB | | | | CNE1000001Q4 | 998 HK EQUITY | China CITIC Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001802_CR_AIRB | 5493001KQW6DM7KEDR62 | | | CNE1000002H1 | 939 HK EQUITY | China Construction | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001803_CR_AIRB | | | | CNE100000SL4 | 601818 CH EQUITY | China Everbright Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001804_CR_AIRB | 549300MKO5B60FFIHF58 | | | CNE1000002M1 | 3968 HK EQUITY | China Merchants Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001805_CR_AIRB | 549300HBUGSQD1VCXG94 | | | CNE100000HF9 | 1988 HK EQUITY | China Minsheng Banking Corp., Ltd. | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001806_CR_AIRB | 6SHGI4ZSSLCXXQSBB395 | | | US1729674242 | C US EQUITY | Citigroup | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001807_CR_AIRB | 851WYGNLUQLFZBSYGB56 | 1106139-7 | | DE000CBK1001 | CBK GY EQUITY | Commerzbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001808_CR_AIRB | MSFSBD3QN1GSN7Q6C537 | | | AU000000CBA7 | CBA AU EQUITY | Commonwealth | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001809_CR_AIRB | 969500TJ5KRTCJQWXH05 | | | FR0000045072 | ACA FP EQUITY | Crédit Agricole | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001810_CR_AIRB | 9695000CG7B84NLR5984 | | | | CMUT FP EQUITY | Crédit Mutuel | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001811_CR_AIRB | ANGGYXNX0JLX3X63JN86 | | | CH0012138530 | CSGN VX EQUITY | Credit Suisse | CH | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001812_CR_AIRB | MAES062Z21O4RZ2U7M96 | | | DK0010274414 | DANSKE DC EQUITY | Danske Bank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001813_CR_AIRB | 7LTWFZYICNSX8D621K86 | 1106989-5 | | DE0005140008 | DBk GY EQUITY | Deutsche Bank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001814_CR_AIRB | 549300GKFG0RYRRQ1414 | | | NO0010031479 | DNB NO EQUITY | DNB NOR | NO | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001815_CR_AIRB | 529900HNOAA1KXQJUQ27 | 1107041-4 | | DE0008343104 | DGBK GR EQUITY | DZ BANK AG Deutsche Zentral-Genossenschaftsbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001816_CR_AIRB | JEUVK5RWVJEN8W0C9M24 | | | GRS323003004 | EUROB GA EQUITY | EFG EUROBANK ERGASIAS | GR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001817_CR_AIRB | PQOH26KWDF7CG10L6792 | | | AT0000652011 | EBS AV EQUITY | Erste Group Bank AG | AT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001818_CR_AIRB | 549300GGF3CSCFS5UT61 | | | PTBES0AM0007 | BES PL EQUITY | ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG) | PT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001819_CR_AIRB | THRNG6BD57P9QWTQLG42 | | | US3167731005 | FITB US EQUITY | Fifth Third Bancorp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001820_CR_AIRB | 784F5XWPLTWKTBV3E584 | | | US38141G1040 | GS US EQUITY | Goldman Sachs Group | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001821_CR_AIRB | MLU0ZO3ML4LN2LL2TL39 | | | GB0005405286 | HSBA LN EQUITY | HSBC Holdings | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001823_CR_AIRB | | | | CNE000001QZ7 | 601166 CH EQUITY | Industrial Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001824_CR_AIRB | 5493002ERZU2K9PZDL40 | | | CNE1000003G1 | 1398 HK EQUITY | Industrial Commercial Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001825_CR_AIRB | 3TK20IVIUJ8J3ZU0QE75 | | | NL0000303600 | INGA NA EQUITY | ING | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001826_CR_AIRB | 2W8N8UU78PMDQKZENC08 | | | IT0000072618 | ISP IM EQUITY | Intesa | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001827_CR_AIRB | 635400DTNHVYGZODKQ93 | | | | ILOA ID EQUITY | Permanent TSB Group Holdings Plc | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001828_CR_AIRB | BZO2P8KHO2O10H5QQ663 | | | BRITUBACNPR1 | ITUB4 BZ EQUITY | Itaú Unibanco Holding | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001829_CR_AIRB | 8I5DZWZKVSZI1NUHU748 | | | US46625H1005 | JPM US EQUITY | JPMorgan Chase & Co. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001830_CR_AIRB | 3M5E1GQGKL17HI6CPN30 | | | DK0010307958 | JYSK DC EQUITY | Jyske Bank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001831_CR_AIRB | 213800X3Q9LSAKRUWY91 | | | BE0003565737 | KBC BB EQUITY | KBC | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001832_CR_AIRB | 549300XXMOJSIW8P4769 | | | KR7060000007 | 060000 KS EQUITY | Kookmin Bank | KR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001833_CR_AIRB | B81CK4ESI35472RHJ606 | 1001144-3 | | | 2525Z GR EQUITY | Landesbank Baden-Württemberg | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001834_CR_AIRB | 549300PPXHEU2JF0AM85 | | | GB0008706128 | LLOY LN EQUITY | Lloyds Banking Group | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001836_CR_AIRB | 4ZHCHI4KYZG2WVRT8631 | | | AU000000MQG1 | MQG AU EQUITY | Macquarie | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001837_CR_AIRB | PSNL19R2RXX5U3QWHI44 | 1012492 | 343508 | IT0000062957 | mb im equity | Mediobanca SpA | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001838_CR_AIRB | | | | JP3902900004 | 8306 JP EQUITY | Mitsubishi UFJ Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001839_CR_AIRB | RB0PEZSDGCO3JS6CEU02 | | | JP3885780001 | 8411 JP EQUITY | Mizuho Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001840_CR_AIRB | J4CP7MHCXR8DAQMKIL78 | | | IT0001334587 | BMPS IM EQUITY | Monte Dei Paschi | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001841_CR_AIRB | IGJSJL3JD5P30I6NJZ34 | | | US6174464486 | MS US EQUITY | Morgan Stanley | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001842_CR_AIRB | F8SB4JFBSYQFRQEH3Z21 | | | AU000000NAB4 | NAB AU EQUITY | National Australia Bank | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001843_CR_AIRB | 549300XFX12G42QIKN82 | | | | 0916972D LN EQUITY | Nationwide Building Society | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001845_CR_AIRB | 549300B3CEAHYG7K8164 | | | JP3762600009 | 8604 JP EQUITY | Nomura Holdings | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001846_CR_AIRB | DSNHHQ2B9X5N6OUJ1236 | 1124864-8 | | | 2531Z GR EQUITY | Norddeutsche Landesbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001847_CR_AIRB | 6SCPQ280AIY8EP3XFW53 | | | SE0000427361 | NDA SS EQUITY | Nordea | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001848_CR_AIRB | 549300GLF98S992BC502 | | | US6658591044 | NTRS US EQUITY | Northern Trust Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001849_CR_AIRB | 7437003B5WFBOIEFY714 | | | | | OP Osuuskunta | FI | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001850_CR_AIRB | CFGNEKW0P8842LEUIA51 | | | US6934751057 | PNC US EQUITY | PNC Financial Services Group | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001851_CR_AIRB | DG3RU1DBUFHT4ZF9WN62 | | | | 682055Z NA EQUITY | Rabobank | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001852_CR_AIRB | EVOYOND2GGP3UHGGE885 | | | AT0000606306 | RBI AV EQUITY | Raiffeisen Zentralbank Österreich AG | AT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001853_CR_AIRB | ES7IP3U3RHIGC71XBU11 | | | CA7800871021 | RY CN EQUITY | Royal Bank of Canada | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001854_CR_AIRB | 2138005O9XJIJN4JPN90 | | | GB00B7T77214 | RBS LN EQUITY | Royal Bank of Scotland | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001856_CR_AIRB | 5493006QMFDDMYWIAM13 | | | ES0113900J37 | SAN SM EQUITY | Santander | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001857_CR_AIRB | 549300WE6TAF5EEWQS81 | | | RU0009029540 | SBER RX EQUITY | Sberbank | RU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001858_CR_AIRB | F3JS33DEI6XQ4ZBPTN86 | | | SE0000148884 | SEBA SS EQUITY | SEB | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001859_CR_AIRB | | | | CNE0000011B7 | 600000 CH EQUITY | Shanghai Pudong Development Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001860_CR_AIRB | O2RNE8IBXP4R0TD8PU41 | | | FR0000130809 | GLE FP EQUITY | Société Générale | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001861_CR_AIRB | U4LOSYZ7YG4W3S5F2G91 | | | GB0004082847 | STAN LN EQUITY | Standard Chartered Group | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001863_CR_AIRB | 5493001JZ37UBBZF6L49 | | | INE062A01012 | SBIN IN EQUITY | State Bank of India | IN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001864_CR_AIRB | 549300ZFEEJ2IP5VME73 | | | US8574771031 | STT US EQUITY | State Street Corp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001865_CR_AIRB | | | | JP3890350006 | 8316 JP EQUITY | Sumitomo Mitsui Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001866_CR_AIRB | 7E1PDLW1JL6TS0BS1G03 | | | US8679141031 | STI US EQUITY | SunTrust Banks Inc. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001867_CR_AIRB | NHBDILHZTYCNBV5UYZ31 | | | SE0000193120 | SHBA SS EQUITY | Svenska Handelsbanken | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001868_CR_AIRB | M312WZV08Y7LYUC71685 | | | SE0000242455 | SWEDA SS EQUITY | Swedbank | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001869_CR_AIRB | GP5DT10VX1QRQUKVBK64 | | | DK0010311471 | SYDB DC EQUITY | Sydbank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001870_CR_AIRB | | | | | NORZ JP EQUITY | The Norinchukin Bank | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001871_CR_AIRB | PT3QB789TSUIDF371261 | | | CA8911605092 | TD CN EQUITY | Toronto-Dominion Bank | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001872_CR_AIRB | N1GZ7BBF3NP8GI976H15 | | | US9029733048 | USB US EQUITY | U.S. Bancorp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001873_CR_AIRB | 81560097964CBDAED282 | | | | UBI IM EQUITY | UBI Banca | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001874_CR_AIRB | BFM8T61CT2L1QCEMIK50 | | | | UBSN VX EQUITY | UBS | CH | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001875_CR_AIRB | 549300TRUWO2CD2G5692 | | | IT0004781412 | UCG IM EQUITY | Unicredit | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001876_CR_AIRB | IO66REGK3RCBAMA8HR66 | | | SG1M31001969 | UOB SP EQUITY | United Overseas Bank Ltd. | SG | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001877_CR_AIRB | | | | RU000A0JP5V6 | VTBR RX EQUITY | VTB Bank | RU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001878_CR_AIRB | PBLD0EJDB5FWOLXP3B76 | | | US9497461015 | WFC US EQUITY | Wells Fargo & Company | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001879_CR_AIRB | EN5TNI6CI43VEPAMHL14 | | | AU000000WBC1 | WBC AU EQUITY | Westpac | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001880_CR_AIRB | | | | KR7053000006 | 053000 ks equity | Woori Finance Holding | KR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001881_CR_AIRB | 2138002Y3WMK6RZS8H90 | | | | | NATIONAL BANK OF ABU DHABI | AE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001882_CR_AIRB | A6NZLYKYN1UV7VVGFX65 | | | BE 0404453574 | | Argenta Spaarbank NV/SA | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001883_CR_AIRB | 529900WPR59SSV2AOJ29 | | | BE 0414392710 | | BNP Paribas Fortis Factor | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001884_CR_AIRB | KGCEPHLVVKVRZYO1T647 | | | BE 0403199702 | | BNP PARIBAS FORTIS SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001885_CR_AIRB | 549300OZ46BRLZ8Y6F65 | | | BE 0429875591 | | Euroclear Bank SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001886_CR_AIRB | JLS56RAMYQZECFUF2G44 | | | BE 0403200393 | | ING BELGIUM SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001887_CR_AIRB | 5493008QOCP58OLEN998 | | | BE 0404453475 | | Investar | BE | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001888_CR_AIRB | 6B2PBRV1FCJDMR45RZ53 | | | BE 0462920226 | | KBC BANK NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001889_CR_AIRB | Q5BP2UEQ48R75BOTCB92 | | | | | Ceskoslovenska obchodni banka as | CZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001890_CR_AIRB | KR6LSKV3BTSJRD41IF75 | 2900164-1 | 64948242 | | | UNICREDIT CZ/SK PRA | CZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001891_CR_AIRB | 2ZCNRR8UK83OBTEK2170 | 1103210-9 | HRB42148 | | | Unicredit Bank AG | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001892_CR_AIRB | 529900GJD3OQLRZCKW37 | 1134792-9 | HRB1819 | | | VOLKSWAGEN BANK GMBH | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001893_CR_AIRB | CXW2O4H2U3MBVXMY1773 | | | | | NORDEA BANK FINLAND PLC | FI | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001894_CR_AIRB | 969500VHCVGOH0RM3X42 | | | | | AXA CORPORATE SOLUTIONS ASSURANCE | FR | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001895_CR_AIRB | 549300WCGB70D06XZS54 | | | | | BNP Paribas Securities Services | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001896_CR_AIRB | 1VUV7VQFKUOQSJ21A208 | | | | | CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001897_CR_AIRB | F4G136OIPBYND1F41110 | | | | | DEXIA CREDIT LOCAL | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001898_CR_AIRB | KX1WK48MPD4Y2NCUIZ63 | | | | | NATIXIS SA | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001899_CR_AIRB | QP3XKRKS0CX2T3O07L95 | | 02857033 | | | CARGILL GLOBAL FUNDING PLC | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001900_CR_AIRB | 549300ZT0RVWCG8T4L55 | | 03196171 | | | CLERICAL MEDICAL INVESTMENT GROUP LTD | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001901_CR_AIRB | TXDSU46SXBWIGJ8G8E98 | | 00995939 | | | RBC EUROPE | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001902_CR_AIRB | 0LC1OXN013FUKQASJB58 | 1466050-0 | | | | ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED | GG | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001903_CR_AIRB | 2HI3YI5320L3RW6NJ957 | 1116658-4 | | | | THE HONGKONG AND SHA | HK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001904_CR_AIRB | N1FBEDJ5J41VKZLO2475 | | | | 3445100Z ID Equity | CITIBANK EUROPE PLC | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001905_CR_AIRB | HRRVUBV0XN84YQZT6245 | | | XS0227637500 | | DEPFA BANK PLC-DUBLIN HEAD OFFICE | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001906_CR_AIRB | EQYXK86SF381Q21S3020 | | | | 3459384Z LN Equity | MERRILL LYNCH INTER-NATIONAL BANK LIMITED | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001907_CR_AIRB | 549300F99IL9YJDWH369 | 1105105-9 | | | | HSBC BANK MIDDLE EAST LIMITED | JE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001908_CR_AIRB | C3GTMMZIHMY46P4OIX74 | 1123361-6 | 019901008846 | | | THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001909_CR_AIRB | 549300OL514RA0SXJJ44 | | B9248 | | | CLEARSTREAM BANKING S.A. | LU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001910_CR_AIRB | 5493006YXS1U5GIHE750 | | | | | European Investment Bank | LU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001911_CR_AIRB | 549300X34UUBDEUL1Z91 | | | | XHB GR EQUITY | HSBC BANK MALTA PLC | MT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001912_CR_AIRB | G8ZTNESVNKW4NN761W05 | | KvK 33170459 0000 | | | ABN AMRO CLEARING BANK NV | NL | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001913_CR_AIRB | X3CZP3CK64YBHON1LE12 | | KvK 33002587 1594 | | | THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001914_CR_AIRB | HZSN7FQBPO5IEWYIGC72 | | | | | ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE | NZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001915_CR_AIRB | 54930044PULMORCKB765 | | | | | SAUDI ARABIAN MONETARY AGENCY | SA | Institutions sample | Central banks | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001916_CR_AIRB | CWZ8NZDH5SKY12Q4US31 | | | | | Citibank AS | TR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001917_CR_AIRB | B4TYDEB6GKMZO031MB27 | | | | | Bank of America NA | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001918_CR_AIRB | HPFHU0OQ28E4N0NFVK49 | | | | | BANK OF NEW YORK MELLON | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001919_CR_AIRB | E57ODZWZ7FF32TWEFA76 | | | | | Citibank NA | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001920_CR_AIRB | 7H6GLXDRUGQFU57RNE97 | | KvK 33278302 0000 | | | JPMorgan Chase Bank N | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001921_CR_AIRB | 571474TGEMMWANRLN572 | 1203023-5 | | | | STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0000001_CC_FIRB | | 1040 | 58237v | | 0296104D AV EQUITY | ALPINE Bau GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000002_CC_FIRB | 5299005VO3GJ18GL5F14 | 8670870 | 310593f | | | AMAG Austria Metall AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000003_CC_FIRB | 549300VZKC61IR5U8G96 | 26972 | 50935f | AT0000730007 | ANDR AV EQUITY | ANDRITZ AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000004_CC_FIRB | 529900LMTI8YSE62EI88 | | | | LHA GF Equity | AUSTRIAN AIRLINES AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000005_CC_FIRB | 5299004QD601B8U1HD44 | 131830 | 109445z | | | Austrian Gaming Industries GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000006_CC_FIRB | 529900J7EWWGQ375DL84 | 2410 | 53507m | | | AVL List GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000007_CC_FIRB | | 226424 | 58036y | | | Bauunternehmung Granit Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000008_CC_FIRB | | 160431 | 89102h | | | BENE AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000009_CC_FIRB | 529900ZAFSOBVFCKF263 | | 319670d | | 0456855D AV EQUITY | Benteler International Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000010_CC_FIRB | 5299000SY4448XU04857 | 847216 | 86959g | | | CAG Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000011_CC_FIRB | 5299003V84MVB5A3C324 | 5762600 | 231192p | | | CARBONES HOLDING GMBH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000012_CC_FIRB | 529900G8XM6H1XVZBJ73 | 67504 | 99639d | | | Casinos Austria Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000013_CC_FIRB | 529900VN62L73X2OJX85 | 5200326 | 212163f | | | conwert Immobilien Invest SE | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000014_CC_FIRB | | 7161956 | 270027z | | | DCM DECOmetal GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000015_CC_FIRB | | 76350 | 67493f | | | dm drogerie markt GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000016_CC_FIRB | 5299002NFQKOBT1E8569 | 3570614 | 156765m | | | DO & CO Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000017_CC_FIRB | 5299004ARAOQMGTWCI13 | 125709 | 70342w | | | Doppelmayr Seilbahnen GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000018_CC_FIRB | 54930060U4XOVED1T359 | | | | | OMV Gas Marketing & Trading GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000019_CC_FIRB | 529900WJZJAEI0VBLP60 | | | | | Egger Holzwerkstoffe GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000020_CC_FIRB | 52990048A4N0S24VG982 | 159026 | 42973x | | | Eglo Leuchten GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000021_CC_FIRB | 529900N8OA1GVSR5R946 | 30988 | 76532y | | | Energie AG Oberösterreich | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000022_CC_FIRB | 529900BMPGUGAFYYAV45 | 6106 | 126805d | | | Energie Burgenland AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000023_CC_FIRB | 529900WID59A60HHYX13 | 2795493 | 145825z | | | Erber Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000024_CC_FIRB | 529900P4JZBFEVNEAE60 | | | | EVN AV Equity | EVN AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000025_CC_FIRB | | 9907106 | 347483f | | | Felbermayr Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000026_CC_FIRB | 549300FQ2ILBH7DJ6I45 | 1754530 | 42984m | | | Flughafen Wien Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000027_CC_FIRB | 529900RJAN0LNMW7Q775 | 1312138 | 89381v | | | HABAU Hoch- und Tiefbaugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000028_CC_FIRB | 5299000X53SAWQMDFF06 | 58114 | 26451z | | | Hofer Kommanditgesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000029_CC_FIRB | | 1640348 | 47654f | | | Hyundai Import Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000030_CC_FIRB | 529900RQJADHH91ABP14 | 2777363 | 144991y | | | Infineon Technologies Austria AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000031_CC_FIRB | 529900DSSMPIR6R3GO43 | 130311 | 64543t | | | J. u. A. Frischeis Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000032_CC_FIRB | 5299008ARRNJFPBNTM78 | 4155033 | 178368g | | | Kapsch BusinessCom AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000033_CC_FIRB | 529900A9NX1TM65N4176 | 21369 | 99133i | | | KELAG-Kärntner Elektrizitäts-Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000034_CC_FIRB | | 1376136 | 94579m | | | Leiner Immobilien GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000035_CC_FIRB | | 25798 | 32725a | | | Leyrer + Graf Baugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000036_CC_FIRB | | 1216520 | 106825x | | | Management Trust Holding Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000037_CC_FIRB | 529900JYVV57QBKV9G11 | 1991078 | 35673k | | | MFC Commodities GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000038_CC_FIRB | 529900WFARKZGRCQ8652 | | | | | MONTANA TECH COMPONENTS GMBH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000039_CC_FIRB | 213800CUWJ54846X6779 | 1760513 | 40450k | | | Montanwerke Brixlegg Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000040_CC_FIRB | 529900UUANUJ60MNMX97 | | 71396w | | 7716424Z AV EQUITY | ÖBB - Infrastruktur Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000041_CC_FIRB | 529900UOHXZ1BIORCV04 | 6467385 | 248742y | | | ÖBB-Personenverkehr Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000042_CC_FIRB | 529900B76VL5KG71J029 | 6515541 | 250198p | | | ÖBB-Postbus GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000043_CC_FIRB | 529900UZY47TEIFNF978 | 6496644 | 249666g | | | ÖBB-Produktion Gesellschaft mbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000044_CC_FIRB | 549300V62YJ9HTLRI486 | | 93363z | AT0000743059 | OMV AV EQUITY | OMV Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000045_CC_FIRB | | 3512231 | 154148p | | | Österreichische Bundesforste AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000046_CC_FIRB | 529900IFAV83BX8O1O91 | 526819 | 33393h | AT0000758305 | PAL AV EQUITY | PALFINGER AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000047_CC_FIRB | | 957313 | 115289v | | | QuadraCir AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000048_CC_FIRB | 5299000HTNHA5ACH9N32 | 1074393 | 56247t | | 495680Z AV EQUITY | Red Bull GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000049_CC_FIRB | 529900ENFTO28GS3KF76 | 1813722 | 78563i | | | Rohöl-Aufsuchungs Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000050_CC_FIRB | 5299005U4ZMMSYUJ5G02 | 7113951 | 267218v | | | ROXCEL Handelsgesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000051_CC_FIRB | 5493000C4S664YT7T556 | 38229 | 51350s | | | Salzburg AG für Energie, Verkehr und Telekommunikation | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000052_CC_FIRB | 549300XBCUMUR5CI0181 | | | | | Sappi Papier Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000053_CC_FIRB | 5299002XAOMQWAIZMA51 | 271020 | 128056v | | | Schmid Industrieholding G.m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000054_CC_FIRB | 52990021T5LVTQOGSU18 | 39594 | 60562m | | | Siemens Aktiengesellschaft Österreich | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000055_CC_FIRB | 52990020WIPPT0HC0V31 | | | | | Steinhoff Europe AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000056_CC_FIRB | 529900TYYSRJH2VJSP60 | 421065 | 88983h | AT000000STR1 | STR AV EQUITY | Strabag SE | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000057_CC_FIRB | 529900BTWJ6SISLJ5854 | 5880980 | 235264b | | | SWARCO AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000058_CC_FIRB | 529900SCL1LJL8PZNI48 | 501247 | 83175t | | | Swietelsky Baugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000059_CC_FIRB | 529900V54UV5XQUK5S85 | | FN155563W | | TKA AV Equity | Telekom Finanzmanagement GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000060_CC_FIRB | 529900OOW8ELHOXWZP82 | | | | UN9 GS Equity | UNIQA Insurance Group AG | AT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000061_CC_FIRB | 549300IFXHQIB5POT565 | 3734340 | 162844b | | | VAMED ENGINEERING GmbH & CO KG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000062_CC_FIRB | 5299006UDSEJCTTEJS30 | 45926 | 76023z | AT0000746409 | VER AV EQUITY | VERBUND AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000063_CC_FIRB | 529900ZAXBMQDIWPNB72 | 2147807 | 66209t | AT0000937503 | VOE AV EQUITY | voestalpine AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000064_CC_FIRB | 5299008VQJD65XCUPR16 | 1134770-5 | HRA661038 | | 6830553Z AV EQUITY | Voith Turbo GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000065_CC_FIRB | 529900VXIFBHO0SW2I31 | 46434 | 77676f | AT0000831706 | WIE AV EQUITY | Wienerberger AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000066_CC_FIRB | 529900OS67T49AW45S74 | 194255 | 121150m | | 665707Z AV EQUITY | WIENERBERGER FINANZ SERVICE GMBH | AT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000067_CC_FIRB | 529900OJFTLS1RYWIF55 | 9565779 | 336561v | | | XXXLutz KG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000068_CC_FIRB | 529900IIODYNYAZ2ID26 | | | | | ZUMTOBEL AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000069_CC_FIRB | 54930002QM8QVWM56E14 | | | | | Amcor Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000070_CC_FIRB | WZE1WSENV6JSZFK0JC28 | | | | BHP AU EQUITY | BHP Billiton Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000071_CC_FIRB | | | | | 6026550Z AU EQUITY | Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd) | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000072_CC_FIRB | JOR7RJTXUXBRJ4UA5G70 | | | | CCL AT Equity | Coca-Cola Amatil Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000073_CC_FIRB | 549300HPMK7UWN02N804 | | PA3337938 | | CWN AT Equity | Crown Group Finance Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000074_CC_FIRB | | | | | LEI AU EQUITY | Leighton Holdings Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000075_CC_FIRB | ACMHD8HWFMFUIQQ8Y590 | | | | MQG AU EQUITY | Macquarie Group Ltd | AU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000076_CC_FIRB | ZSN2LWNPYW6ISMRUC664 | | | | ORG AU EQUITY | Origin Energy Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000077_CC_FIRB | 5493008XVFHYYV0YHN70 | | | | HUWA GF Equity | Powercor Australia, LLC | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000078_CC_FIRB | YLXNW6TI6QSK1H8H0N82 | | | | QAN AU EQUITY | Qantas Airways Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000079_CC_FIRB | | | 520433129 | | SPT AU EQUITY | Spotless Holding SAS | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000080_CC_FIRB | PCTXNQGRJVR3OG33JG65 | | | | TLS AT Equity | Telstra Corporation Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000081_CC_FIRB | 5493003L32ZX9557ST85 | | | | WES AU EQUITY | Wesfarmers Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000082_CC_FIRB | QNWEWQBS7HP85QHXQL92 | | | | | Woolworths Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000083_CC_FIRB | G05OZ4J4E05KDATL0J93 | | | | | AG Insurance | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000084_CC_FIRB | 549300IHBDUTUNQJJB79 | 16342 | | | AGFB BB EQUITY | Agfa-Gevaert NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000085_CC_FIRB | 549300N22C0GCT5BUD97 | 26198 | | | | AJINOMOTO OMNICHEM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000086_CC_FIRB | | 116163 | | | | ALBELEC | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000087_CC_FIRB | | 225626 | | | | ALCATAN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000088_CC_FIRB | 5493008H3828EMEXB082 | | | | ABI BB EQUITY | Anheuser-Busch InBev NV/SA [ABInBev] | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000089_CC_FIRB | 549300BKDDQ56JWCBT72 | 1098030 | | | | AQUAFIN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000090_CC_FIRB | 549300B4HNIJSAWU1C95 | 1138391 | | | | ARPAL MANAGEMENT | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000091_CC_FIRB | 213800R1F1EJYM4ICO85 | | 444734706 | BE 0444734706 | | Barry Callebaut Services | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000092_CC_FIRB | 549300CWRXC5EP004533 | | | | BELG BB Equity | Belgacom S.A. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000093_CC_FIRB | 549300R9I8GUZLNIV408 | | 890082292 | | | Brussels Airport Company S.A./N.V. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000094_CC_FIRB | | 433287 | | | | CENTRE HOSPITALIER CHRETIEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000095_CC_FIRB | | 81095 | | | | CHAUSSURES CECIL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000096_CC_FIRB | 549300IP2F5TKUC0GF38 | 82988 | | | | CHEMITEX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000097_CC_FIRB | 549300TM914CSF6KI389 | 149177 | | | COFB BB EQUITY | COFINIMMO | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000098_CC_FIRB | | 184723 | | | | COLLIGNON ENG. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000099_CC_FIRB | | 201775 | | | | COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000100_CC_FIRB | 213800DMG7PUQHINO388 | | | BE 0401641663 | | Louis Delhaize - Compagnie franco-belge d'Alimentation | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000101_CC_FIRB | | 255648 | | | | DOD | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000102_CC_FIRB | | 1145532 | | | | EDIFICIO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000103_CC_FIRB | T0YOOBZO4L6YAD6SAV65 | 14206 | 403170701 | | ELEB BB EQUITY | ELECTRABEL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000104_CC_FIRB | 549300JC3HI3K7ZSYU66 | 1329681 | | | | ELEM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000105_CC_FIRB | 549300S1MP1NFDIKT460 | | | BE 0476388378 | ELI BB Equity | ELIA SYSTEM OPERATOR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000106_CC_FIRB | 5493001XW6MSHRMFLU28 | | | | ENI GY Equity | eni finance international SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000107_CC_FIRB | 549300VO7PUETX031S03 | 10309 | | BE 0860004176 | | ETEXCO SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000108_CC_FIRB | | 13771 | | | | ETS DE SIMONE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000109_CC_FIRB | 52990053AH5LF0YZWD07 | | | | | Euler Hermes Europe | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000110_CC_FIRB | 549300D80RYON74MEJ03 | 18181 | | | EURN BB EQUITY | Euronav NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000111_CC_FIRB | 8RDWFWPP4PLMZ5PPQH32 | | | | | Fluxys G SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000112_CC_FIRB | | 25281 | | | | G EN J VASTGOED | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000113_CC_FIRB | | 65807 | | | | HOET TRUCKING & RENTING | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000114_CC_FIRB | 549300M48VNC2Z0MDG47 | 71844 | | | | HOTTLET FROZEN FOODS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000115_CC_FIRB | 549300GR6U0KHJD7DG07 | | | | | IKEA SERVICE CENTRE N.V. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000116_CC_FIRB | | 84089 | | | | INTERNATIONAL ORE ET FERTILIZER BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000117_CC_FIRB | | 85640 | | | | JEAN WAUTERS-ACIERS SPECIAUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000118_CC_FIRB | | 111717 | | | | M.G.S. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000119_CC_FIRB | 5493004FKZI586397240 | | | | | Magotteaux International SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000120_CC_FIRB | 549300Q80KFPKZC6BQ79 | 144096 | | | | MENOUQUIN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000121_CC_FIRB | | 166601 | | | | N.V BESIX S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000122_CC_FIRB | 5493002HHHFTG6G3BG36 | | | BE 0431676229 | OME BB EQUITY | OMEGA PHARMA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000123_CC_FIRB | | 168945 | | | | OPIO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000124_CC_FIRB | | 192350 | | | | PHARMACIES SERVAIS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000125_CC_FIRB | 54930064JCEXFA8M0W31 | 202291 | | BE 0405747040 | | PRAYON | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000126_CC_FIRB | | 204834 | | | | PRO CONCEPT M P J | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000127_CC_FIRB | 549300NMIBTX17HWF142 | 233001 | | | | RARE GEMS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000128_CC_FIRB | 549300X72GEQB1X8K911 | 247664 | | | | ROULARTA MEDIA GROUP | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000129_CC_FIRB | 529900PY79CWSUGVK810 | 249233 | | | | S.A. CORMAN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000130_CC_FIRB | 549300O3VKWJUM16UI64 | 257312 | | | | SAMIR GEMS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000131_CC_FIRB | 213800WWE8U6DC99NP03 | | | | | SCR Sibelco NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000132_CC_FIRB | | 257564 | | | | SEADCO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000133_CC_FIRB | 213800WDGKCVWZAN1N02 | 1051701 | 465409265 | | 0790057D BB EQUITY | SILFIN NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000134_CC_FIRB | | 294964 | | | | SOBEMO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000135_CC_FIRB | | 302642 | | | | SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000136_CC_FIRB | 549300BB5CXGL9YV0D53 | 303429 | | | | SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000137_CC_FIRB | | 303783 | | | | SOCIETE D'APPLICATIONS ET DE TRAVAUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000138_CC_FIRB | 549300MMVL80RTBP3O28 | 556814 | | | SOLB BB EQUITY | Solvay SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000139_CC_FIRB | | 923107 | | | | TEAM KALORIK GROUP | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000140_CC_FIRB | 549300ZKLIF7RP6EH823 | | | BE 0412101728 | TESB BB EQUITY | Tessenderlo Chemie | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000141_CC_FIRB | | 953398 | | | | TEX ALLIANCE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000142_CC_FIRB | | 1044409 | | | | TOP-TEX BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000143_CC_FIRB | 2138008J191VLSGY5A09 | | | | UCB BB EQUITY | UCB SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000144_CC_FIRB | 529900F3AIQECS8ZSV61 | | | | UMI BB EQUITY | Umicore SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000145_CC_FIRB | 5493008MCDJ4Y6D5SI04 | 1113512 | | | | UNISTEEL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000146_CC_FIRB | | 1140588 | | | | UNIVERSITE LIBRE DE BRUXELLES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000147_CC_FIRB | 549300TRHV6F6IE14H93 | 1159858 | | BE 0404060032 | | Van Hool nv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000148_CC_FIRB | | 1231271 | | | | VASTGOED MANAGEMENT ASSOCIATIE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000149_CC_FIRB | 529900RAZGQHX0VFTK05 | | | | | Volkswagen Group Services S.A. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000150_CC_FIRB | 549300NWW2UDYHH65J03 | 1911623 | | | | WILDO PROPERTIES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000151_CC_FIRB | 5299007TSQVOLXOABA65 | 1364744 | | | | ZF WIND POWER ANTWERPEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000152_CC_FIRB | 4P8GJCF52NVFW7UL4C95 | | 18630 | | ACE US Equity | ACE Tempest Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000153_CC_FIRB | 549300J3KKX1PEJGDW36 | | | | ACGL US Equity | Arch Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000154_CC_FIRB | UNZWILHE4KMRP9K2L524 | | 34678 | | NCLH UW Equity | NCL Corporation Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000155_CC_FIRB | V5EGRCZCH7FN6WX41891 | | | | OEH UN Equity | Orient-Express Hotels Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000156_CC_FIRB | 549300F7ZDOIMR4PZW67 | | | | IPG US Equity | Pacnet Limited | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000157_CC_FIRB | V7TL7UQFHNWUEMDZ3X02 | | | | RNR US Equity | Renaissance Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000158_CC_FIRB | 5493008CA3NMHYEVT131 | | | | | VimpelCom Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000159_CC_FIRB | | | | BMG455841020 | | HAL TRUST | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000160_CC_FIRB | 5493001QYTIDILBVYO18 | | | | | Companhia Brasileira de Aluminio | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000161_CC_FIRB | 549300TH5Q6VRP8OT012 | | | | ABI LI Equity | Companhia de Bebidas das Americas (AmBev) | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000162_CC_FIRB | 549300EM51WYXFHUY333 | | | | | Embraer S.A. | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000163_CC_FIRB | | | | | FIBR3 BZ EQUITY | Fibria Celulose SA | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000164_CC_FIRB | 5493000J801JZRCMFE49 | | | | XPBR SQ Equity | Petroleo Brasileiro S.A. - PETROBRAS | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000165_CC_FIRB | | | | | VALE5 BZ EQUITY | Vale SA | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000166_CC_FIRB | LXVM6T3LO7QIZ8LUZ688 | | | | | Votorantim Cimentos S.A. | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000167_CC_FIRB | 5553547PRDP469JRO238 | | 2880814 | | AGU CT Equity | Agrium Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000168_CC_FIRB | 4B4HI3CGXMBDC0G6BM51 | | | | AC/A CT Equity | Air Canada | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000169_CC_FIRB | 549300OSW32RVX8CCZ87 | | | | ANCUF PQ Equity | Alimentation Couche-Tard Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000170_CC_FIRB | DR5LKEURSR8SXLM64266 | | 7501889 | | ALA CT Equity | AltaGas Ltd. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000171_CC_FIRB | 0O4KBQCJZX82UKGCBV73 | | | | ABX CN EQUITY | Barrick Gold Corp | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000172_CC_FIRB | 549300119203PRB5KR45 | | | | BCE CT Equity | BCE Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000173_CC_FIRB | 549300VPM8ERH1Q42198 | | | | | Bell Canada | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000174_CC_FIRB | W7L3VLU8EHQY34Z36697 | | | | BBD/B CN EQUITY | Bombardier Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000175_CC_FIRB | 36ZUFRRMJERSM4Q0S289 | | 746053 | | BPO CT Equity | Brookfield Office Properties Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000176_CC_FIRB | 3SU7BEP7TH9YEQOZCS77 | | | | CNI UN Equity | Canadian National Railway Company | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000177_CC_FIRB | 5493008IGIA1HJMDJS40 | | 1722453 | | CNQ CT Equity | Canadian Natural Resources Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000178_CC_FIRB | NXIVWPYOIVYXFF6WCZ47 | | | | CVE CN EQUITY | Cenovus Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000179_CC_FIRB | 549300WSRCZY73ZG3090 | | 00326711660005 | | | CGI GROUP INC. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000180_CC_FIRB | XYSIJOU3HNVROZWNA008 | | | | UFS CT Equity | Domtar Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000181_CC_FIRB | 98TPTUM4IVMFCZBCUR27 | | | | ENB CN EQUITY | Enbridge Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000182_CC_FIRB | CZ72ZHBVKZXQRV3XFE26 | | | | ECA CN EQUITY | Encana | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000183_CC_FIRB | 549300679TRDUXPT7415 | | 206654303 | | | EPCOR Utilities Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000184_CC_FIRB | I2YOHH65IBBT53JFYQ52 | | | | G CT Equity | Goldcorp Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000185_CC_FIRB | B1EEF6ML54YDWRC6ZK53 | | 2015335496 | | | Harvest Operations Corp. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000186_CC_FIRB | 549300UEBMAQDN0K0R06 | | | | K CN EQUITY | Kinross Gold Corp | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000187_CC_FIRB | 95RWVLFZX6VGDZNNTN43 | | | | MG CN EQUITY | Magna International Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000188_CC_FIRB | 6Q7WW7FQZR6X22IL2I79 | | | | | Nexen Energy ULC | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000189_CC_FIRB | 549300O4ZJZZOHH4H804 | | 3572862 | | NBD CT Equity | Norbord Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000190_CC_FIRB | 5493007M1XGU5E55ZJ25 | | | | | NOVA Chemicals Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000191_CC_FIRB | 549300HDLRTPBQU69P29 | | | | BIN CT Equity | Progressive Waste Solutions Ltd. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000192_CC_FIRB | 549300A0QNNPY14D9106 | | | | SCC CT Equity | Sears Canada Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000193_CC_FIRB | 3XCBVWUPHGBZ5GF7TY15 | | | | SU CN EQUITY | Suncor Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000194_CC_FIRB | NQWTWUIL1PK7V7N5Y468 | | | | TLM CN EQUITY | Talisman Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000195_CC_FIRB | T8KI5SQ2JRWHL7XY0E11 | | | | TCK/B CN EQUITY | Teck Resources Ltd [Ex-Teck Cominco Ltd] | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000196_CC_FIRB | YHKQM2RIPKZYOZ6RVZ46 | | | | TK US Equity | Teekay Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000197_CC_FIRB | L2TEUTQ8OSHMJWVLCE40 | | | | T CT Equity | TELUS Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000198_CC_FIRB | 549300561UZND4C7B569 | | 884903 | | TOC GF Equity | Thomson Reuters Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000199_CC_FIRB | HJZQGXYTVV2NWJZLPW74 | | | | TOM GY Equity | Toyota Credit Canada Inc. | CA | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000200_CC_FIRB | 5BV01I6231JPDAPMGH09 | | | | TRP UN Equity | TransCanada PipeLines Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000201_CC_FIRB | PRAQ4VOSFIK7OQ8Z2512 | | 4406354 | | VALE3 BS Equity | Vale Canada Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000202_CC_FIRB | WT03B8BB1IX8WI9ZGV02 | | | | | Vermilion Energy Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000203_CC_FIRB | 549300WHE4O6UJ2KU013 | | | | | Yamana Gold Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000204_CC_FIRB | 5493003DNMEAO1DT3F51 | | | | ABBN VX EQUITY | ABB Ltd [Asea Brown Boveri] | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000205_CC_FIRB | NI14Y5UMU60O7JE9P611 | | | | ADEN VX EQUITY | Adecco SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000206_CC_FIRB | 549300Q3WREIMQYFBC20 | | | | 0170576D SW EQUITY | Ameropa AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000207_CC_FIRB | 5493007KVRV2OKRXFA55 | | CH-020.3.035.716-8 | | AML LN Equity | Amlin AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000208_CC_FIRB | 529900H7ZPIGI2U3CJ14 | | | | | AXPO TRADING AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000209_CC_FIRB | 213800Y5RWKLDPUTT265 | | | | BARN SW EQUITY | Barry Callebaut AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000210_CC_FIRB | 529900UPDCU6WEL7W167 | | | | BALN VX Equity | Basler Versicherung AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000211_CC_FIRB | | 2816554-6 | HRB54517 | DE000DCAG010 | 7705815Z SW EQUITY | DEMAG CRANES AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000212_CC_FIRB | 5493002MXX2JLKWLE880 | | | | 567151Z SW EQUITY | Duferco SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000213_CC_FIRB | 549300I08UA8SMJON743 | | CH-270.3.002.354-9] | | DUFN EB Equity | Dufry international AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000214_CC_FIRB | 549300ADLU67CYBFIW70 | | CH-645.1.008.684-9 | | | Elsevier Finance SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000215_CC_FIRB | 529900Y8BGAFVVVYVN24 | | | | GATE SE Equity | gategroup Holding AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000216_CC_FIRB | 213800SVRMQA1TD91D41 | | | | GIVN VX Equity | Givaudan SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000217_CC_FIRB | 213800PSSU2QXF1WLR89 | | | | GLEN LN EQUITY | Glencore International AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000218_CC_FIRB | 549300DHSS9U1QKJZG57 | | KvK 34275373 0000 | | 1002136Z SW EQUITY | GUNVOR INTERNATIONAL BV | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000219_CC_FIRB | 529900EHPFPYHV6IQO98 | | | | HOLN VX EQUITY | Holcim Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000220_CC_FIRB | 529900Q0YED3805QXQ66 | | | | | KUEHNE AND NAGEL INTERNATIONAL AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000221_CC_FIRB | 52990074N8ID7UPV7A95 | | | | | LIEBHERR-INTERNATIONAL AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000222_CC_FIRB | 549300EFW4H2TCZ71055 | | | | | Lonza Group AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000223_CC_FIRB | KY37LUS27QQX7BB93L28 | | CH-550.0.067.293-5 | CH0038863350 | NESN.VX | NESTLE SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000224_CC_FIRB | 529900I2PEF1FN6N6723 | | | | 2284161Z SW EQUITY | Nord Stream AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000225_CC_FIRB | | | | | NOVN VX EQUITY | Novartis AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000226_CC_FIRB | 549300HUJ5CJUX02RS52 | | | | | OMV SUPPLY & TRADING AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000227_CC_FIRB | 5299002JRTT699WFOV74 | | | | | OMYA (Schweiz) AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000228_CC_FIRB | 549300HMJAFUW4NSKI73 | | | | | Paul Reinhart AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000229_CC_FIRB | | | | | ROG VX EQUITY | Roche Holding Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000230_CC_FIRB | 529900PTQ0Z1J44SHZ08 | | CH-100.3.010.656-7 | | STLN SE Equity | SCHMOLZ + BICKENBACH AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000231_CC_FIRB | 549300R3N69ECGYPU434 | | | | SIK IX Equity | Sika AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000232_CC_FIRB | 213800Z8NOHIKRI42W10 | | | NL0000226223 | STM FP EQUITY | STMICROELECTRONICS NV | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000233_CC_FIRB | 5493000KUC3Z24U77V93 | | | | SLHN VX Equity | Swiss Life Holding AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000234_CC_FIRB | 5493005SL9HHOXS3B739 | | CHE-102.753.938 | | SCMN VX Equity | Swisscom AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000235_CC_FIRB | 549300HTOMQG20JYV568 | | | | SYNN VX Equity | Syngenta AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000236_CC_FIRB | KSVC38RP5WL6C6LJGG03 | | | | TYC US Equity | Tyco International Ltd. | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000237_CC_FIRB | 549300VBJS7MG74G2H60 | | | | | Weatherford International Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000238_CC_FIRB | | | | | WOS LN EQUITY | Wolseley Plc | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000239_CC_FIRB | | | | | XTA LN EQUITY | Xstrata Plc | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000240_CC_FIRB | 50ZCTKCMUDIABGHX3R52 | | | | | Zurich Insurance Company | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000241_CC_FIRB | 549300IF4IFG0FS0RM26 | | | | AESGENER CC Equity | AES Gener S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000242_CC_FIRB | 549300NLTGCFV7482429 | | | | CENCOSUD CC Equity | Cencosud S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000243_CC_FIRB | 549300YP3P0JZBLIV197 | | | | | EMPRESA NACIONAL DEL PETROLEO | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000244_CC_FIRB | 549300G475ACIABB4385 | | | USG49215AA73 | CMPC CC Equity | Inversiones CMPC S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000245_CC_FIRB | 549300HX3UUDPEFTG707 | | | | LAN CC Equity | Latam Airlines Group S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000246_CC_FIRB | 549300RUPF4SKMJPUR70 | | | | BLT LN Equity | Minera Escondida Limitada | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000247_CC_FIRB | | | | | 600031 CH EQUITY | Sany Heavy Industry Co Ltd | CN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000248_CC_FIRB | A25574TZFLBNK7NWQT47 | | | | PRE CT Equity | Pacific Rubiales Energy Corp. | CO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000249_CC_FIRB | 724500JV0VHPRVANL538 | | 5778 | ANN4327C1220 | | HUNTER DOUGLAS NV | CW | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000250_CC_FIRB | 213800MRTA64ULUE9919 | | | | | CARBO ONE LIMITED | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000251_CC_FIRB | 549300OEZB4GETCGFX34 | | | | | GUNVOR GROUP LTD | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000252_CC_FIRB | 549300IVA1PZNX2MN285 | | | | 0163947D CY EQUITY | Mercuria Energy Group Ltd | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000253_CC_FIRB | 2138001LK2Z2HSER4U15 | | | | PRS NO EQUITY | PROSAFE | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000254_CC_FIRB | 31570010000000137835 | 1131604 | 29287391 | | | ALTA, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000255_CC_FIRB | 31570010000000116592 | 657856 | 25572881 | | | ARMATURY Group a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000256_CC_FIRB | 31570010000000075367 | 765380 | 28402758 | | | BAK stavební společnost, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000257_CC_FIRB | 31570010000000115525 | 834699 | 46504940 | | | Cerea, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000258_CC_FIRB | 31570010000000034336 | 1023328 | 70994226 | | | České dráhy, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000259_CC_FIRB | 315700CTFRL3U2DNMO58 | 633919 | 25085689 | | | CETELEM ČR, a.s. | CZ | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000260_CC_FIRB | 529900S5R9YHJHYKKG94 | | | CZ0005112300 | CEZ CP EQUITY | CEZ a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000261_CC_FIRB | 315700XJHXU2PD40RU82 | 865668 | 48589837 | | | DEKTRADE a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000262_CC_FIRB | 529900C5PL4JGDILRZ94 | 837043 | 46678468 | | | HOCHTIEF CZ a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000263_CC_FIRB | 31570010000000099520 | 644725 | 25322257 | | | IMOS Brno, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000264_CC_FIRB | 31570010000000032687 | 1086806 | 931 | | | METALIMEX a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000265_CC_FIRB | 315700JDC49X4VSP6Z49 | 601013 | 14915 | | | Metrostav a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000266_CC_FIRB | 315700 66GBSS7JYFEL35 | 817880 | 45193592 | | | MJM Litovel a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000267_CC_FIRB | 31570010000000120084 | 832322 | 46342796 | | | OHL ŽS, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000268_CC_FIRB | 31570010000000009116 | 699640 | 26463318 | | | OTE, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000269_CC_FIRB | 31570010000000026285 | 671247 | 25860038 | | | Pars nova a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000270_CC_FIRB | 315700LTSCT2O45NWM28 | 805950 | 43873189 | | | PRAKAB PRAŽSKÁ KABELOVNA, s.r.o. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000271_CC_FIRB | 31570010000000115622 | 817271 | 45148155 | | | Primagra, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000272_CC_FIRB | 549300KL08IFWLTWLQ52 | 691287 | 26271303 | | | Skanska a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000273_CC_FIRB | 529900I8XOZDM4ZQSQ21 | | | | 1025Z CP EQUITY | Skoda Auto A.S. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000274_CC_FIRB | 31570010000000031135 | 923751 | 62623753 | | | ŠKODA TRANSPORTATION a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000275_CC_FIRB | 213800Z39ZW4XHAAUA27 | 725860 | 27195147 | | | SMP CZ, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000276_CC_FIRB | 3157004ICDH3MRKW7534 | 889798 | 60193336 | | | Telefónica Czech Republic, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000277_CC_FIRB | 31570010000000055191 | 617997 | 18050646 | | | TŘINECKÉ ŽELEZÁRNY, a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000278_CC_FIRB | 3157007C98ILJK5ST356 | 609769 | 15886492 | | | UniCredit Leasing CZ, a.s. | CZ | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000279_CC_FIRB | 315700EFFOU65ETZ0V16 | 886003 | 531766 | | | UNISTAV a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000280_CC_FIRB | 31570010000000001356 | 672337 | 25877950 | | | VÍTKOVICE HEAVY MACHINERY a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000281_CC_FIRB | 31570010000000003490 | 710607 | 26823357 | | | VÍTKOVICE POWER ENGINEERING a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000282_CC_FIRB | 31570010000000015033 | 697350 | 26415623 | | | W.A.G. payment solutions, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000283_CC_FIRB | 5493005KH7FO1T5TMX47 | 1236614-2 | | | ASG GY Equity | AachenMuenchener Lebensversicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000284_CC_FIRB | 549300JSX0Z4CW0V5023 | 1319784-3 | | | | ADIDAS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000285_CC_FIRB | 549300X1WWPGMS47QQ72 | 1215807-7 | | | ASG GY Equity | Advocard Rechtsschutzversicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000286_CC_FIRB | 529900SO83U6ISM6DL85 | 2832395-4 | HRA36525B | | | ALBA Group plc & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000287_CC_FIRB | 529900K9B0N5BT694847 | 1100627-7 | | | ALV GY Equity | Allianz SE | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000288_CC_FIRB | 529900C058B9OTVFTU36 | 2033673-1 | HRB98981 | | | ASKLEPIOS KLINIKEN GMBH HAMBURG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000289_CC_FIRB | 549300FJWANEIJ25D318 | 1545974-6 | | | | Atlas Copco Energas GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000290_CC_FIRB | 529900YNBT62HCUPRG10 | 1106210-6 | | | | AUGUST STORCK KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000291_CC_FIRB | 5299005SHIN9ZK7GW242 | 1124841-6 | HRB1775 | DE0006766504 | NDA GY EQUITY | Aurubis AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000292_CC_FIRB | 529900PXZU3YHO6HMD80 | 1130123-1 | | | | Axel Springer SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000293_CC_FIRB | 529900AJX4TCFW0QT666 | 1104883-2 | | | | B. Braun Melsungen Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000294_CC_FIRB | 529900PM64WH8AF1E917 | 1102017-9 | HRB6000 | DE000BASF111 | BAS GR EQUITY | BASF SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000295_CC_FIRB | 529900XMQYET3NBF2363 | 2192515-1 | HRB101375 | DE0005168108 | B5A GY EQUITY | Bauer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000296_CC_FIRB | 549300J4U55H3WP1XT59 | 1109561-9 | | | BAYN GY EQUITY | Bayer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000297_CC_FIRB | YEH5ZCD6E441RHVHD759 | 1103190-3 | | | BMW GY EQUITY | Bayerische Motoren Werke AG [BMW AG] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000298_CC_FIRB | 529900SM0FDLLYATXU36 | 1103233-1 | | | | BAYWA AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000299_CC_FIRB | 5299001BUUGXAREGE533 | 1103821-3 | | | BTG GR EQUITY | Bertelsmann SE & Co. KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000300_CC_FIRB | 529900H0HULEN2BZ4604 | 1114115-7 | BWMAHRB710296 | | GBF GY Equity | Bilfinger SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000301_CC_FIRB | 529900XBEZ2EYI9ZOV89 | 3010079-6 | | | | BMG Rights Management GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000302_CC_FIRB | 529900FOTM78R9Q9NY89 | 1163617-2 | HRB75534 | | 2340173Z GR EQUITY | BOSCH UND SIEMENS HAUS-GERATE GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000303_CC_FIRB | NNROIXVWJ7CPSR27SV97 | 2926464-5 | | | BNR GY EQUITY | Brenntag AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000304_CC_FIRB | 529900OQDCYXCLQOAY53 | 1105482-2 | | | | Burda Gesellschaft mit beschränkter Haftung | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000305_CC_FIRB | 5299000XH7YX33EJZP65 | 2730972-3 | | | | CARL ZEISS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000306_CC_FIRB | 52990076MX7KD2XYCH67 | 1111099-6 | HRB9517 | DE000CLS1001 | CLS1 GY EQUITY | Celesio AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000307_CC_FIRB | 529900O4ND7T8ABIXF67 | 1235957-6 | | | | Claas Kommanditgesellschaft auf Aktien mbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000308_CC_FIRB | 529900A7YD9C0LLXM621 | 1106273-4 | HRB3527 | DE0005439004 | CON GY EQUITY | CONTINENTAL AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000310_CC_FIRB | 5299007VZZKH65OCN774 | 2781995-2 | | | | Cronimet Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000311_CC_FIRB | 5299008ODF4EFHRI0G60 | 2402196-6 | HRB8957 | | 7097181Z GR EQUITY | CWS-boco International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000312_CC_FIRB | 5299005LEM60UYKU5235 | 1106512-5 | | | | DACHSER Group SE & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000313_CC_FIRB | 529900R27DL06UVNT076 | 2344103-3 | HRB19360 | | DAI GR EQUITY | Daimler AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000314_CC_FIRB | 5299006S0UKN6D9ZP412 | 2451917-5 | | | | DB NETZ AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000315_CC_FIRB | 529900I2DLZPTFPENJ05 | 1106744-4 | | | | DEHNER GMBH & CO KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000316_CC_FIRB | 5299005A2ZEP6AP7KM81 | 2537834-0 | | | ANN GF Equity | Vonovia SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000317_CC_FIRB | 52990063S23N13HU4E98 | 1818189-1 | HRB50000B | | DBHN GR EQUITY | DEUTSCHE BAHN AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000318_CC_FIRB | 529900PH63HYJ86ASW55 | 1107110-7 | HRB2168 | | LHA GY EQUITY | DEUTSCHE LUFTHANSA AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000319_CC_FIRB | 52990063W8KQHQMF4M43 | 2623414-6 | | | DPW GF Equity | Deutsche Post Finance B.V. | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000320_CC_FIRB | 529900ITHU5Y51F1S257 | 1107106-5 | | | | DEUTSCHE SPARKASSEN LEASING AG & CO KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000321_CC_FIRB | 549300V9QSIG4WX4GJ96 | 2185287-6 | HRB6794 | | DTE GY EQUITY | DEUTSCHE TELEKOM AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000322_CC_FIRB | 529900KSWLV9JYE7NC83 | 2095980-5 | HRB34977 | | | DFS Deutsche Flugsicherung GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000323_CC_FIRB | 529900QTO8D2QK2TJG32 | 1107340-0 | | | | Diehl Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000324_CC_FIRB | 529900Y1AT9MQF6UYT42 | 2836050-1 | HRB203044 | | | DMK DEUTSCHES MILCH-KONTOR GMBH BREMEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000325_CC_FIRB | 529900YZNQ3MUUZ02M47 | 1117002-4 | HRB242 | | | Douglas Holding AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000326_CC_FIRB | 5299004W7VTLPROHR533 | 1125242-6 | HRA8242 | | | DR AUGUST OETKER KG BIELEFELD | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000327_CC_FIRB | 529900EWEX125AULXI58 | 3008027-9 | | | PAH3 GY EQUITY | Dr Ing HCF Porsche AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000328_CC_FIRB | 5493005UFVHY0PPNKD75 | 1107708-8 | HRB7903HL | DE0005550602 | DRW3 GY EQUITY | Drägerwerk AG & Co. KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000329_CC_FIRB | 52990076FKBR9THZ8C62 | 2779318-1 | | | | DYWIDAG-Systems International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000330_CC_FIRB | 529900Z8W8S8J1P7U364 | 1105067-1 | HRA9905 | | | E BREUNINGER GMBH CO STUTTGART | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000331_CC_FIRB | Q9MAIUP40P25UFBFG033 | 1134262-3 | HRB22315 | | EOAN GY EQUITY | E.ON SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000332_CC_FIRB | 5299000MT7P9STUCL908 | 1137158-0 | | | | Ed. Züblin Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000333_CC_FIRB | 529900JSFZ4TS59HKD79 | 2331844-7 | | | EBK GR EQUITY | Energie Baden-Wurttemberg AG [EnBW] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000334_CC_FIRB | 549300OQ94C7KRGGC351 | 2177540-8 | | | ASG GY Equity | Envivas Krankenversicherung AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000336_CC_FIRB | 41GUOJQTALQHLF39XJ34 | 1518676-0 | | | 154407Z GR EQUITY | Evonik Industries AG (Evonic) | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000337_CC_FIRB | 529900L64X6KZZW19R71 | 1108854-9 | | | 4501Z GR EQUITY | EWE AG [Energieversorgung Weser-Ems] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000338_CC_FIRB | 529900D7N2PTTZWFWN57 | 2579145-0 | | | | F.S. Fehrer Automotive GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000339_CC_FIRB | 529900EI7R9SCEJP4T76 | 1109776-3 | 00311027000005 | | | FERROSTAAL GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000340_CC_FIRB | 529900WBP9HFX10RKB30 | 1110203-5 | | | | FLUGHAFEN MUNCHEN GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000341_CC_FIRB | 529900VHM89GUAJ1RK35 | 1114926-7 | HRB25 | | 1048Z GR EQUITY | FRANZ HANIEL & CIE GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000342_CC_FIRB | 5299001ERX0K10IZUL40 | 1110198-7 | | | | FRAPORT AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000343_CC_FIRB | XDFJ0CYCOO1FXRFTQS51 | 1110492-4 | HRB11852 | DE0005785604 | FRE GY EQUITY | FRESENIUS SE & CO. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000344_CC_FIRB | 5299006NS9FCLFHZVL76 | 1578686-6 | HRB714579 | | | Freudenberg SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000345_CC_FIRB | 529900KXMB40SPYJD743 | 2052428-6 | HRB36569B | | 7013717Z GR EQUITY | GAZPROM Germania GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000346_CC_FIRB | 549300PHUU0ZZWO8EO07 | 1122951-5 | | | GEA GR EQUITY | GEA Group AG [Global Engineering Alliance] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000347_CC_FIRB | 529900JGEOQMCDYOK785 | 1135188-9 | | | | Gelsenwasser AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000348_CC_FIRB | 529900F916IVP0TJZK88 | 1051383-6 | HRA11722 | | | GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000349_CC_FIRB | 5299006GD4UWSYZOKC28 | 2877346-3 | HRB56040 | | GXI GY Equity | Gerresheimer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000350_CC_FIRB | 529900OJM5EX75OD8032 | 1113335-2 | | | | Getreide-Aktiengesellschaft vorm.P.Kruse- Chr.Sieck | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000351_CC_FIRB | 529900K6BWO03KP4GU58 | 1113443-4 | | | | Giesecke & Devrient Gesellschaft mit beschränkter Haftung | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000352_CC_FIRB | 529900J0V7C8Z8MLN980 | 2943243-2 | | | | Gigaset Communications GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000353_CC_FIRB | 529900LPAX2H9S4NKU05 | 1215951-3 | | | | Gothaer Finanzholding AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000354_CC_FIRB | 529900F4P4RV4Z50PI82 | 1114066-2 | HRB527 | | | GROSSKRAFTWERK MANNHEIM AG MANNHEIM | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000355_CC_FIRB | HD52L5PJVBXJUUX81539 | 2294348-4 | | | HPL GR EQUITY | Hapag-Lloyd AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000356_CC_FIRB | 5299007CE1VJWKM99H49 | 1130882-2 | HRB2680KI | | 4729Z GR EQUITY | Hauptgenossenschaft Nord AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000357_CC_FIRB | 529900MKHOFQI4A0XC48 | 2873755-9 | | | | HAWE Hydraulik SE | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000358_CC_FIRB | 52990022107L9199GO56 | 2588017-0 | | | | HDI Versicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000359_CC_FIRB | 529900755OZXM37H4975 | 1115355-8 | | | | Heckler & Koch GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000360_CC_FIRB | LZ2C6E0W5W7LQMX5ZI37 | 1126630-1 | HRB330082 | DE0006047004 | HEI GY EQUITY | HEIDELBERGCEMENT AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000361_CC_FIRB | 529900ZM98OISTG16932 | 1115394-7 | | | HDD GY Equity | Heidelberger Druckmaschinen AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000362_CC_FIRB | 529900PLX4ADJFWIY024 | 1135805-8 | | | 2550Z GR EQUITY | Hella KGaA Hueck & Co | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000363_CC_FIRB | 52990027B9ARY5AC8476 | 1115622-1 | | | | HELM AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000364_CC_FIRB | 549300VZCL1HTH4O4Y49 | 1115688-2 | HRB4724 | DE0006048408 | HEN3 GY EQUITY | HENKEL AG & CO. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000365_CC_FIRB | 5493007EO7JOPWXHBJ27 | 1740986-3 | HRB3364 | | | Heraeus Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000366_CC_FIRB | 529900BVZYMVDRRSXY68 | 1306869-7 | HRB390485 | | 3540636Z GR EQUITY | HERRENKNECHT AKTIENGE-SELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000367_CC_FIRB | 529900O7US4NP0J6XD12 | 1179777-6 | | | | HETTICH HOLDING GMBH & CO OHG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000368_CC_FIRB | 529900Y25S8NZIYTT924 | 1116241-9 | | | HOT GY EQUITY | Hochtief AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000369_CC_FIRB | 5299008WW53GLXRORN29 | 1350826-2 | HRB2311 | | HBM GY Equity | Hornbach-Baumarkt-AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000370_CC_FIRB | 529900LFVU534EBRXD13 | 1104693-5 | | | | HUGO BOSS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000371_CC_FIRB | TSI2PJM6EPETEQ4X1U25 | 2443536-4 | | | IFX GY Equity | Infineon Technologies AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000372_CC_FIRB | 529900FFRTWZQXTTUB07 | 1193155-7 | | | 7573220Z GR EQUITY | Intersnack Knabber-Gebäck GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000373_CC_FIRB | 529900DJMOF0DTSWHO38 | 2850239-1 | HRB40163 | | | JUWI AG WÖRRSTADT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000374_CC_FIRB | 529900YURAYD4IJX2J91 | 1128982-4 | HRB2669 | | SDF GY Equity | K+S Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000376_CC_FIRB | 529900WFRVF4SQ2EV734 | 1121308-9 | HRA102851 | | 509821Z GR EQUITY | Kaufland Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000377_CC_FIRB | 529900CQ31CN6GV5LL52 | 2821686-9 | NRWDUHRB20486 | | KCO GY Equity | Kloeckner & Co. S.E. | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000378_CC_FIRB | 5299001GRRO0Z25YZT52 | 1130169-4 | | | | Knorr-Bremse AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000379_CC_FIRB | 529900IQ90WSXBWSTD78 | 1131272-5 | | | | KOENIG & BAUER AKTIENGE-SELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000380_CC_FIRB | 529900LUYJ0V8SOOT260 | 1173404-3 | HRA4415 | | 3612759z gr equity | KRAFTVERKEHR NAGEL GMBH & CO. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000381_CC_FIRB | 529900MAU9591GT2S236 | 2849255-1 | | | | KraussMaffei Technologies GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000382_CC_FIRB | 529900NY2GSZWWUBW049 | 1120219-9 | | | | KRONES Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000383_CC_FIRB | 529900BVAET534PD7C28 | 1119133-5 | HRB21016 | DE0006292006 | KSB3 GY EQUITY | KSB Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000384_CC_FIRB | 529900VPRFDDIN7BE119 | 1117324-2 | HRB22709 | | IWKG IX Equity | KUKA AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000385_CC_FIRB | 529900FR2K4P9L9XLV21 | 1119187-1 | | | | KWS SAAT SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000386_CC_FIRB | 529900PTLRE72EMYIJ77 | 2451186-7 | HRB53652 | | LXS GF Equity | Lanxess AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000387_CC_FIRB | 5299002HNCMIUBHOMK35 | 1121223-0 | HRB202 | DE0005408884 | LEO GY EQUITY | Leoni AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000388_CC_FIRB | 529900EW0ZH7KAZ11H71 | 1797294-4 | | | | Lidl Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000389_CC_FIRB | WTV8QGD5UD7MMD4HS345 | 1121375-8 | | | LIN GY Equity | Linde AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000390_CC_FIRB | 529900SL1W4KHVE18T81 | 1121582-9 | | | | LOHMANN + Co. AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000391_CC_FIRB | 52990098TR1QJBWIYG58 | 1147145-5 | | | | MAHLE GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000392_CC_FIRB | 52990018UPG26YRFSM46 | 1122332-8 | HRB179426 | DE0005937007 | MAN GR EQUITY | MAN SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000393_CC_FIRB | 5299009Z8B0YE4ECMJ92 | 1044964-3 | | | | Media-Saturn Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000394_CC_FIRB | 5299009WLGROB3HKM878 | 1522457-9 | | | | MEGGLE AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000395_CC_FIRB | 529900OAREIS0MOPTW25 | 2198479-4 | HRB6164 | | MRK GF Equity | Merck KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000396_CC_FIRB | 5299001X9L42HXEBCZ51 | 1188960-7 | | | | Ceconomy AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000397_CC_FIRB | 529900ZYVEIYJRO6TG34 | 3328361-5 | | | | Meyer Werft GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000398_CC_FIRB | 213800E45LWMBVNF3R85 | 3052190-0 | NRWGRHRB8959 | | MNDI LN Equity | Mondi Consumer Packaging International AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000399_CC_FIRB | 529900807L67JY81RD65 | 2755947-5 | | | MTX GY Equity | MTU Aero Engines AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000400_CC_FIRB | 529900ISR2VNZV1C0T93 | 1182822-5 | | | | MVV Energie AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000401_CC_FIRB | 529900UXIUW801PQDI37 | 2597701-8 | | | | N-ERGIE AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000402_CC_FIRB | 529900HVDYCUWVD0OE76 | 2551585-9 | | | | NORDEX SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000403_CC_FIRB | 549300UH52ZS8O00MO03 | 1125476-0 | | | | Osram GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000404_CC_FIRB | 529900LMI5FN0KFOE272 | 1125552-8 | HRA62024 | | OTVR GR EQUITY | OTTO (GMBH & CO.KG) | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000405_CC_FIRB | 529900ELIX8Z8PQ6CU28 | 2593300-3 | | | | PAPIERFABRIK PALM GMBH & CO.KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000406_CC_FIRB | 529900HT3KJHBHNHDT64 | 1397102-3 | HRB6100 | | 259743Z GR EQUITY | PERI GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000407_CC_FIRB | 52990037VWJGYKGP9877 | 1131747-6 | HRA3551 | | 2590Z GR EQUITY | PHOENIX Pharmahandel GmbH & Co KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000408_CC_FIRB | 5299008XQJHPTOF8R354 | 2696731-5 | 241336g | | 661074Z GR EQUITY | Porsche Corporate Finance GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000409_CC_FIRB | 529900NY0WWQUKOMWQ37 | 2399699-4 | | | PSM GY EQUITY | ProSiebenSat 1 Media SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000410_CC_FIRB | 529900Z5KBA9KJP6EK09 | 1196360-0 | | | | R+V Versicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000411_CC_FIRB | 5299001OU9CSE29O6S05 | 1127893-4 | | | RHM GY EQUITY | Rheinmetall AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000412_CC_FIRB | 529900F0LT5OP4SV6122 | 1104684-4 | | | | Robert Bosch GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000413_CC_FIRB | 529900BZ1C5S5WQENF25 | 2820967-4 | HRB721056 | | | ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000414_CC_FIRB | 529900GB7KCA94ACC940 | 2531238-0 | HRB14525 | DE0007037129 | RWE GY EQUITY | RWE AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000415_CC_FIRB | 529900Q5SR06C5T8NO26 | 1128992-3 | HRB8372 | | 70155572 GR EQUITY | Salzgitter Mannesmann Handel GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000416_CC_FIRB | 529900D6BF99LW9R2E68 | 1308819-0 | | | SAP GY EQUITY | SAP SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000417_CC_FIRB | 529900JL0HDVGZMUJF32 | 3043578-8 | | | | IHO Verwaltungs GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000418_CC_FIRB | 529900D8QMD1LL0E2393 | 2800313-5 | | | | Schletter GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000419_CC_FIRB | 529900DG0F6AGQAP6N55 | 1131407-7 | 55234831 | | | SCHOLZ Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000420_CC_FIRB | 5299009QTM3SJL9BNR19 | 2209676-2 | | | | Schott AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000421_CC_FIRB | 529900ZCRUJ3J5PYWX81 | 2577577-6 | | | RPW GR EQUITY | SENVION GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000422_CC_FIRB | 52990038IB31TYK07X63 | 1129569-8 | | | SGL GY Equity | SGL Carbon SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000423_CC_FIRB | W38RGI023J3WT1HWRP32 | 1129508-6 | HRB12300B | | SIE GY EQUITY | Siemens Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000424_CC_FIRB | 529900M1LIO0SLOBAS50 | 1532176-3 | HRB1562 | DE0003304002 | SOW GY EQUITY | Software AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000425_CC_FIRB | 549300WM0X4AUT710770 | 3278292-2 | | | | Springer Science+Business Media Deutschland GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000426_CC_FIRB | 529900FMTTLMH0P0DL10 | 1473528-6 | | | | STADA Arzneimittel Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000427_CC_FIRB | 549300YTRYZPM57T3319 | 1132051-2 | | | | STADTWERKE HANNOVER AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000428_CC_FIRB | 529900QOJGJ2975GD560 | 2971375-7 | | | | Stahlgruber Otto Gruber AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000429_CC_FIRB | 5299003M4PGUGL48LS74 | 3094881-4 | | | | Styrolution Group GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000430_CC_FIRB | 529900Y2V1QWBDCBT818 | 2653119-4 | | | | Südwestdeutsche Medien Holding GmbH | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000431_CC_FIRB | 529900S8QNB101D40S72 | 1130211-4 | | | SZU GY EQUITY | Südzucker AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000432_CC_FIRB | 529900D82I6R9601CF26 | 2819960-2 | HRB200436 | | | SYMRISE AG HOLZMINDEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000433_CC_FIRB | 529900P710MOUBKZDL27 | 2269857-5 | HEESHRB85143 | | | Techem GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000434_CC_FIRB | 529900COI811T9N2Y682 | 3009289-4 | HRB180660 | | | THÜGA HOLDING GMBH + CO KGAA MÜNCHEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000435_CC_FIRB | 549300UDG16DOYUPR330 | 2411649-3 | HRB9092 | DE0007500001 | TKA GR EQUITY | THYSSENKRUPP AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000436_CC_FIRB | 529900JBK6KNC4HSW032 | 1672825-5 | | | | Tönnies Holding GmbH & Co. KG | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000437_CC_FIRB | 52990021AYVJLL2XMK94 | 2182800-9 | HRB16654 | | 7010965Z GR EQUITY | TRIMET ALUMINIUM SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000438_CC_FIRB | 529900SL2WSPV293B552 | 1126744-0 | | | TUI1 GY EQUITY | TUI AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000439_CC_FIRB | 3VEKWPJHTD4NKMBVG947 | 2353095-9 | | | | United Internet AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000440_CC_FIRB | XQMNIROSQAS7Y9TT7I97 | 2515082-2 | NRWKOHRA24116 | | LBTYA UW Equity | Unitymedia Hessen GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000441_CC_FIRB | 529900I1IDJLEXFUYN67 | 3340688-5 | | | | WELTBILD GMBH & CO. KG, AUGSBURG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000442_CC_FIRB | 529900AGED6PJE9AVL37 | 3185940-8 | | | | Vier Gas Transport GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000443_CC_FIRB | 52990023338VFV5AIN59 | 1134669-9 | HRA3389 | | | VIESSMANN WERKE GMBH CO KG ALLENDORF | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000444_CC_FIRB | W24EDTPHEV8NJOD4FA29 | 1627667-7 | | | | VNG-Verbundnetz Gas Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000445_CC_FIRB | 5299004TYSI0Z73QUE46 | 1227804-0 | HRB725621 | | | Voith GmbH & Co. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000446_CC_FIRB | 529900NNUPAGGOMPXZ31 | 1134796-0 | | | VOW3 GY EQUITY | Volkswagen AG [VW] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000447_CC_FIRB | 0NURKC5Q3CJYZPPK5046 | 1134904-0 | | | | WACKER CHEMIE AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000448_CC_FIRB | 529900KKY5IMBX35M241 | 2679160-8 | HRB7736 | | | Wasser und Gas Westfalen GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000449_CC_FIRB | 529900KQ44OJDIDU6J81 | 1135571-6 | | | | WEPA Hygieneprodukte GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000450_CC_FIRB | 5299006E92R0717GXP27 | 3189637-6 | HRA16706 | | 0892272D GR EQUITY | WINGAS GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000451_CC_FIRB | 529900A8LX4KL0YUTH71 | 2543621-3 | | | WDI GY Equity | Wirecard AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000452_CC_FIRB | 529900CAYOWB8YIG7X25 | 1136858-6 | | | | ZF FRIEDRICHSHAFEN AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000453_CC_FIRB | 549300D2K6PKKKXVNN73 | | 22756214 | DK0010244425 | MAERSKB DC EQUITY | A.P.Møller-Mærsk A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000454_CC_FIRB | | | 63965812 | | | A/S SCHOUW & CO | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000455_CC_FIRB | 549300ADWYS7RRJ8BG19 | | 14244441 | | | Aalborg Portland A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000456_CC_FIRB | 549300Y047DQV30CKT47 | | 49723911 | | | ABENA HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000457_CC_FIRB | 549300PLP6WVTICKLD32 | | 10526949 | | | ALM. BRAND FORSIKRING A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000458_CC_FIRB | 529900IJ6T4P1O10R377 | | 25313763 | | | ARLA FOODS A.M.B.A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000459_CC_FIRB | | | 25511484 | | | Atea A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000460_CC_FIRB | 213800KB128IK92MCD10 | | 44782510 | | | AVK Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000461_CC_FIRB | 2138009IJ6FGTV868W59 | | 22069519 | | | BYGMA GRUPPEN A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000462_CC_FIRB | 5493008YL42784DMWN61 | | 25508343 | DK0010181676 | CARLB DC EQUITY | Carlsberg Breweries A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000463_CC_FIRB | | | 27626904 | | | Catering Engros A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000464_CC_FIRB | 213800JF2XSR5NXGL660 | | 12760043 | | | Cheminova A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000465_CC_FIRB | 549300MKPW8ZF3E8MW37 | | 28318677 | | | Chr. Hansen Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000466_CC_FIRB | 213800AWZ8U3FVALIO26 | | 26259495 | | | Coop Danmark A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000467_CC_FIRB | 213800UW822WLK2HZF47 | | | | | Copenhagen Airports Denmark ApS | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000468_CC_FIRB | 529900BWY373HVUNIC90 | | 28527411 | | | Dagrofa ApS | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000469_CC_FIRB | | | 13878595 | | | Dagrofa S-Engros A/S (Foodservice) | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000470_CC_FIRB | 213800FJJH5XFNFIAK90 | | 23256118 | | | Damstahl A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000471_CC_FIRB | 549300712KABJNYPD639 | | 20165715 | | | DANFOSS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000472_CC_FIRB | | | 59789317 | | | Danish Agro A.M.B.A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000473_CC_FIRB | 21380063C9WS18D6WJ21 | | 26121264 | | | Danish Crown A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000474_CC_FIRB | 2138007QUZXQLFGCSV45 | | 24246930 | | | DANSK LANDBRUGS GROVVARESELSKAB A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000475_CC_FIRB | 549300FQY6MX8USM0112 | | 35954716 | | 4166777Z DC EQUITY | Dansk Supermarked A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000476_CC_FIRB | 549300JUFTJMOTC28B39 | | 28113951 | | | Danske Commodities A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000477_CC_FIRB | 213800ZCQ8X5QYJWVQ60 | | 42344613 | | | Det Danske Hedeselskab | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000478_CC_FIRB | 549300JZVW1Y1UZ5UK38 | | 14194711 | | | DFDS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000479_CC_FIRB | W9NG6WMZIYEU8VEDOG48 | | 36213728 | | | DONG Energy A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000480_CC_FIRB | 529900X41C0BSLK67H70 | | 58233528 | DK0060079531 | DSV DC EQUITY | DSV A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000481_CC_FIRB | 213800K83X1E9HF1MD69 | | 55828415 | | | DT Group A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000482_CC_FIRB | 529900C0U279ORGJC950 | | 45349918 | | | Ecco Sko A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000483_CC_FIRB | 213800Z47P2HZJKJSK23 | | 75272014 | | | EGM. INT. HOLD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000484_CC_FIRB | 549300JN1F17UXJMM315 | | 17225898 | | | ENERGI DANMARK A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000485_CC_FIRB | 5299003X050CWGDW1Z87 | | | | | Energinet.dk SOV | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000486_CC_FIRB | 213800MXXDGQ3ITPXI41 | | 58180912 | DK0010234467 | | FLSMIDTH & CO. A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000487_CC_FIRB | 549300036WZGCBDPDZ92 | | | | | GF-Forsikring A/S (Unsolicited Ratings) | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000488_CC_FIRB | 5493006R4KC2OI5D3470 | | 56759913 | | | H. Lundbeck A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000489_CC_FIRB | 213800HTGI1CTA7CKP20 | | 34728712 | | | Hedegaard A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000490_CC_FIRB | 213800NLXK98F6PC2R37 | | | | | ISS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000491_CC_FIRB | 549300RIPHN847476O42 | | | | | J. LAURITZEN A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000492_CC_FIRB | 54930032G32N1F8JBV10 | | | | | KIRKBI INVEST A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000493_CC_FIRB | UGKYQUOFW6QSIS3P4P93 | | 47458714 | | LEGO DC EQUITY | LEGO System A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000494_CC_FIRB | 52990077KVK7QCK2NG31 | | 56759514 | | | LEO PHARMA A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000495_CC_FIRB | 529900B5B2U7TIJN7757 | | | | | MONJASA A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000496_CC_FIRB | 213800WNLA5AH3U4WI67 | | 12562233 | | | MT HØJGAARD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000497_CC_FIRB | 549300UQ0QRC1KXGRE08 | | 20293195 | | | NEAS Energy A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000498_CC_FIRB | | | 10845858 | | | Nellemann Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000499_CC_FIRB | 529900197LKWCEQ0NL18 | | 62725214 | | | NKT HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000500_CC_FIRB | 2138007XB7AUOGS4N159 | | 11142141 | | | NORDIC SEAFOOD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000501_CC_FIRB | 2138005ON7KF6M74P542 | | 81203113 | | | Nordisk Dæk Import A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000502_CC_FIRB | 549300DAQ1CVT6CXN342 | | | | NOVOB DC Equity | Novo Nordisk A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000503_CC_FIRB | 529900T6WNZXD2R3JW38 | | 10007127 | | | NOVOZYMES A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000504_CC_FIRB | 213800LALFCP5FJXW153 | | 62497718 | | | Nowaco A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000505_CC_FIRB | 213800PRY3GUP6B5GG04 | | 39170418 | | | OK A.m.b.A. | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000506_CC_FIRB | 213800RE7TE67AUCJS21 | | 11369677 | | | Polar Seafood Denmark | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000507_CC_FIRB | 213800QRC7LNX935OZ09 | | 54879415 | | | Rockwool International A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000508_CC_FIRB | | | 42997811 | | | SANISTÅL A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000509_CC_FIRB | 549300M5XVDYG4I7CC28 | | 14049673 | | | Scan Global Logistics | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000510_CC_FIRB | 5299003KG4JS99TRML67 | | 31080185 | | | SCANDINAVIAN TOBACCO GROUP A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000511_CC_FIRB | 529900N96EOVRB114D28 | | 14773908 | DK0060228559 | TDC DC EQUITY | TDC A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000512_CC_FIRB | 549300ZSIJREG4GDWJ45 | | | | | Topdanmark A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000513_CC_FIRB | 213800A5UXABGUQ3PX11 | | 22460218 | | | TORM A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000514_CC_FIRB | 213800BIA5L8OPBER229 | | | | | Tryg Forsikring A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000515_CC_FIRB | 213800O8J7U9F8Q8VQ80 | | | | | Tryg Garantiforsikring A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000516_CC_FIRB | | | 14003606 | | | Tulip Food Company A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000517_CC_FIRB | 54930026SJ2OBLO6M470 | | 25481968 | | | Verdo A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000518_CC_FIRB | 549300DYMC8BGZZC8844 | | 00311171460005 | | | VESTAS WIND SYSTEMS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000519_CC_FIRB | 213800RM6L9LN78BVA56 | | 71186911 | | | WILLIAM DEMANT HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000520_CC_FIRB | 5493005044RTLQ5RZU70 | | | | | Eesti Energia AS | EE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000521_CC_FIRB | 549300YENFNR57ZJ3X76 | | | | | ABENER ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000522_CC_FIRB | 8ZQH7RR6DBQZIX8PEQ84 | ESA41002288 | A41002288 | | ABG/P SM EQUITY | ABENGOA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000523_CC_FIRB | 549300GKFVWI02JQ5332 | ESA08209769 | A08209769 | | ABE SM EQUITY | ABERTIS INFRAESTRUCTURAS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000524_CC_FIRB | 95980020140005800000 | | | | ANA SM EQUITY | ACCIONA ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000525_CC_FIRB | 95980020140005558665 | ESA28004885 | A28004885 | | ACS SM EQUITY | Actividades de Construccion y Servicios SA [ACS Group] | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000526_CC_FIRB | 213800NKU21ZN7P7RT54 | ESA84409408 | A84409408 | | AMS SM EQUITY | Amadeus IT Group SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000527_CC_FIRB | | ESA26019992 | A26019992 | | 0468005D SM EQUITY | AQUALIA GESTION INTEGRAL DEL AGUA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000528_CC_FIRB | 95980020140005491929 | | A78839271 | | A3M | ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000529_CC_FIRB | 549300MXEGOT8MV1B924 | ESA62186556 | A62186556 | | ONO SM EQUITY | CABLEUROPA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000530_CC_FIRB | 549300CGERG48M7P5E96 | | | | | CENTROS COMERCIALES CARREFOUR S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000531_CC_FIRB | | ESA46146387 | A46146387 | | 0612929D SM EQUITY | COBRA INSTALACIONES Y SERVICIOS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000532_CC_FIRB | | ESA20001020 | A20001020 | | CAF SM EQUITY | CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000533_CC_FIRB | 95980020140005319366 | ESA48012009 | A48012009 | | OLE SM EQUITY | DEOLEO SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000534_CC_FIRB | 54930063C6K2TNHL6H10 | | | | | DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000535_CC_FIRB | | ESA15139314 | A15139314 | | DRC SM EQUITY | DRAGADOS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000536_CC_FIRB | 529900U1P1JEV71EBO44 | ESA28006104 | A28006104 | | 4367465Z SM EQUITY | EADS CONSTRUCCIONES AERONAUTICAS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000537_CC_FIRB | 95980020140005374753 | ESA28017895 | A28017895 | | 1082z sm equity | EL CORTE INGLES S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000538_CC_FIRB | 95980020140005491250 | | A48027056 | | ENO | ELECNOR S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000539_CC_FIRB | 213800VIN4XHLVFIOE10 | | A86484334 | | ENG SQ Equity | Enagas Transportes, S.A.U. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000540_CC_FIRB | 549300LHK07F2CHV4X31 | ESA28023430 | A28023430 | | ELE SM EQUITY | ENDESA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000541_CC_FIRB | 95980020140005732198 | | | | | ESCAL UGS S L | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000542_CC_FIRB | 95980020140005757903 | ESA81939209 | A81939209 | | FER SM EQUITY | Ferrovial SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000543_CC_FIRB | 95980020140005178328 | ESA28037224 | A28037224 | | FCC SM EQUITY | FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000544_CC_FIRB | 549300CKUXDA0CKRQJ56 | ESA80477144 | A80477144 | | GAM SM EQUITY | GAMESA ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000545_CC_FIRB | TL2N6M87CW970S5SV098 | ESA08015497 | A08015497 | | GAS SM EQUITY | GAS NATURAL S.D.G. S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000546_CC_FIRB | 95980020140005484363 | ESB48943864 | B48943864 | | 495294Z SM EQUITY | GESTAMP AUTOMOCION S L | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000547_CC_FIRB | | ESA58389123 | A58389123 | | GRF SM EQUITY | GRIFOLS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000548_CC_FIRB | 213800OILC5Q9AR63B63 | | A09092305 | | | Grupo Antolin-Irausa, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000549_CC_FIRB | | ESA84173947 | A84173947 | | 1234Z SM EQUITY | GRUPO ISOLUX CORSAN SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000550_CC_FIRB | 5QK37QC7NWOJ8D7WVQ45 | ESA48010615 | A48010615 | | IBE SM EQUITY | Iberdrola SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000551_CC_FIRB | 549300GEL7LRGKK0DG70 | | | | | Iberia Lineas Aereas de Espana S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000552_CC_FIRB | GGYEFW27TI7Q3C3XB343 | | | | | INDUSTRIA DE DISEÑO TEXTIL S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000553_CC_FIRB | 95980020140005007414 | | | | | INMOBILIARIA COLONIAL SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000554_CC_FIRB | 549300D4HOJHH0LSET81 | ESA41694266 | A41694266 | | 4516287Z SM EQUITY | INSTALACIONES INABENSA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000555_CC_FIRB | 95980020140005317620 | | | | | ISOLUX INGENIERIA, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000556_CC_FIRB | 95980020140005606874 | | | | | IZASA DISTRIBUCIONES TECNICAS S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000557_CC_FIRB | 529900S4UWJNVO9LEH81 | | A60195278 | | 4374129Z | LIDL SUPERMERCADOS S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000558_CC_FIRB | UIUPNLHSQI58ZL7O2J82 | | A78346558 | | MAP SQ Equity | Mapfre Re, Compania de Reaseguros, S.A. | ES | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000559_CC_FIRB | 95980020140005021479 | ESA79075438 | A79075438 | | | MEDIASET ESPAÑA COMUNICACION S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000560_CC_FIRB | | ESA78304516 | A78304516 | | MEL SM EQUITY | Melia Hotels International SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000561_CC_FIRB | 95980020140005311703 | | | | | NAVANTIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000562_CC_FIRB | 95980020140005395317 | ESA48010573 | A48010573 | | OHL SM EQUITY | OBRASCON HUARTE LAIN S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000563_CC_FIRB | | ESA36603587 | A36603587 | | PVA SM EQUITY | PESCANOVA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000564_CC_FIRB | 549300N94L4D5NDBFG97 | ESA28430882 | A28430882 | | | PROSEGUR COMPAÑIA DE SEGURIDAD S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000565_CC_FIRB | 54930070W8XSY31XK130 | ESA78003662 | A78003662 | | REE SM EQUITY | Red Electrica de Espana SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000566_CC_FIRB | BSYCX13Y0NOTV14V9N85 | | A78374725 | ES0273516007 | REP GY Equity | Repsol, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000567_CC_FIRB | | ESA08000820 | A08000820 | | DMM XT EQUITY | S A DAMM | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000568_CC_FIRB | 549300QHD5DP0GOPGX63 | | | | | SOVENA ESPANA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000569_CC_FIRB | 213800JEZBUPZKWJGF49 | ESA28092583 | A28092583 | | TRE SM EQUITY | TECNICAS REUNIDAS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000570_CC_FIRB | 549300EEJH4FEPDBBR25 | | KvK 24269798 0000 | | TEF SM EQUITY | TELEFONICA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000571_CC_FIRB | | ESA08356727 | A08356727 | | TST SM EQUITY | TESTA INMUEBLES EN RENTA S.A. | ES | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000572_CC_FIRB | 549300FM9ZIJB5FCS825 | | | | | TWINS ALIMENTACION SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000573_CC_FIRB | 9598002014000546215O | ESA79524054 | A79524054 | | 571979Z | URBASER S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000574_CC_FIRB | 5299008CBH6EAEH1VZ37 | ESA28293348 | A28293348 | | | WORLD DUTY FREE GROUP S.A.U.„ | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000575_CC_FIRB | 743700FHGZEV5UGCB005 | | | FI0009010391 | AHL1V FH EQUITY | Ahlstrom Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000576_CC_FIRB | 529900Q14KI1SCMIMO82 | | | | | Bayer Nordic SE | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000577_CC_FIRB | 5493002B0GOVF42KWX33 | | | | | Cargotec Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000578_CC_FIRB | 549300P8N0P6KDGTJ206 | | | XS0946179529 | TY2 GS Equity | Citycon OYJ | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000579_CC_FIRB | 743700TU2S3DXWGU7H32 | | 0116510-6 | XS0973806861 | EIA GM Equity | Elisa Corporation | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000580_CC_FIRB | 7437006ZZI1F7CUA5518 | | | | | Fingrid Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000581_CC_FIRB | 213800SB6EOB8SSK9W63 | | | FI0009003230 | FIA1S FH EQUITY | Finnair Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000582_CC_FIRB | 743700BKTW4EQIVKYY42 | | | FI0009000400 | FIS1V FH EQUITY | Fiskars Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000583_CC_FIRB | 635400IUIZZIUJSAMF76 | | | FI0009007132 | FUM1V FH EQUITY | Fortum Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000584_CC_FIRB | 74370031Y7RK5H88CQ48 | | | FI0009004824 | KRA1V FH EQUITY | Kemira Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000585_CC_FIRB | 743700OX6HSVMCAHPB95 | | | | | KESKO OYJ | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000586_CC_FIRB | 2138001CNF45JP5XZK38 | 1927400-1 | HRB57225 | | KC4 GR EQUITY | Kone GmbH | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000587_CC_FIRB | 2138007FRMWVPUDCMA45 | | | FI0009007835 | MEO1V FH EQUITY | Metso Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000588_CC_FIRB | 5493009GY1X8GQ66AM14 | | | FI0009013296 | NES1V FH EQUITY | Neste Oil Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000589_CC_FIRB | 549300A0JPRWG1KI7U06 | | | FI0009000681 | NOK1V FH EQUITY | Nokia Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000590_CC_FIRB | 743700YQIO8Y4L4WKR40 | | | | | Nokian Renkaat Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000591_CC_FIRB | 74370061PO7C10E3PA54 | | | | | Norilsk Nickel Harjavalta Oy | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000592_CC_FIRB | 5493009YRUJJDCFF0R80 | | | FI0009002422 | OUT1V FH EQUITY | Outokumpu Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000593_CC_FIRB | 549300R0VN9C371W0E07 | | | FI0009014575 | OTE1V FH EQUITY | Outotec Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000594_CC_FIRB | 743700X6KUJ0Z8GJJF03 | | | | | POHJOLAN VOIMA OY | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000595_CC_FIRB | 743700CIR72J2LJZO637 | | | | | Ramirent Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000596_CC_FIRB | 743700XJC24THUPK0S03 | | | FI0009007694 | SAA1V FH EQUITY | Sanoma Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000597_CC_FIRB | 743700IFQI6W89M1IY95 | | | | | STOCKMANN OYJ ABP | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000598_CC_FIRB | 7437000ZP669LKUTZ738 | | | | STERV FH EQUITY | Stora Enso Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000599_CC_FIRB | 743700LQ48IZBTZN4S52 | | 0196656-0 | XS1043513529 | | Teollisuuden Voima Oyj(TVO) | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000600_CC_FIRB | 743700PKLY067IZIF588 | | | | | Tikkurila Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000601_CC_FIRB | 213800EC6PW5VU4J9U64 | | | FI0009005987 | UPM1V FH EQUITY | UPM-Kymmene Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000602_CC_FIRB | 743700G7A9J1PHM3X223 | | | FI0009003727 | WRT1V FH EQUITY | Wärtsilä Oyj Abp | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000603_CC_FIRB | 549300TLDC3IQX97WU26 | | | | | Wihuri Packaging Oy | FI | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000604_CC_FIRB | 529900M13GM4VSTE6W80 | | | | | YIT Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000605_CC_FIRB | 969500QZC2Q0TK11NV07 | | | | AC FP EQUITY | Accor SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000606_CC_FIRB | 969500PJMBSFHYC37989 | | | | ADP FP Equity | Aeroports de Paris S.A. (ADP) | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000607_CC_FIRB | 969500AQW31GYO8JZD66 | | | FR0000031122 | | AIR FRANCE -KLM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000608_CC_FIRB | 969500MMPQVHK671GT54 | | | | AI FP EQUITY | Air Liquide SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000609_CC_FIRB | 969500RAZNDFVFATTJ14 | | | | | ALCATEL LUCENT INTER-NATIONAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000610_CC_FIRB | 969500CCRD8GYWLG6R54 | | 542019096 | FR0000130007 | ALU FP EQUITY | Alcatel Lucent S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000611_CC_FIRB | 969500TZFFAS8XMVPQ44 | | | | ALALF UV Equity | ALCATEL-LUCENT SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000612_CC_FIRB | 549300W64S5Q0I46LK20 | | | | | ALSTOM HOLDINGS SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000613_CC_FIRB | 96950032TUYMW11FB530 | | | | ALO FP EQUITY | Alstom SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000614_CC_FIRB | 9695007B0RXQCHHTGR34 | | 305207169 | | AREVA FP EQUITY | AREVA NC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000615_CC_FIRB | 96950026BLIV09FMSM49 | | | | AKE FP EQUITY | Arkema Group SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000616_CC_FIRB | | | | | ATO FP EQUITY | Atos Origin SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000617_CC_FIRB | 213800U12KWYZEECZ934 | | 572139996 | | ASF FP EQUITY | AUTOROUTES DU SUD DE LA FRANCE SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000618_CC_FIRB | 9695002SV2VP9CU42826 | | | | ARR FP EQUITY | Autoroutes Paris-Rhin-Rhone SA [APRR] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000619_CC_FIRB | F5WCUMTUM4RKZ1MAIE39 | | | | | AXA SA | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000620_CC_FIRB | 969500MOCLNQFNZN0D63 | | 572015246 | | EN LI Equity | BOUYGUES SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000621_CC_FIRB | 96950077L0TN7BAROX36 | | | | CAP FP EQUITY | Cap Gemini Sogeti SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000622_CC_FIRB | 549300B8P6MUJ1YWTS08 | | | | CA FP EQUITY | Carrefour SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000623_CC_FIRB | 969500VHL8F83GBL6L29 | | 554501171 | FR0000125585 | CO FP EQUITY | CASINO GUICHARD - PERRACHON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000624_CC_FIRB | 9695001K81BDUET02H66 | | | | CGM FP EQUITY | Cegedim SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000625_CC_FIRB | 969500FCVQ5SLAAUJV59 | | | | GA S1 Equity | CGG | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000626_CC_FIRB | 969500WESYQMQ1F2C272 | | | | | CHRISTIAN DIOR | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000627_CC_FIRB | 969500BZJ49IICIBZZ08 | | | | | CMA CGM S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000628_CC_FIRB | 969500QKVPV2H8UXM738 | | | | CNP FP Equity | CNP Assurances | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000629_CC_FIRB | 213800CP8292W9E8LJ69 | | 552115891 | | DG FP Equity | Cofiroute | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000630_CC_FIRB | 969500DZBBMYHB8NAM93 | | 552025314 | FR0000121634 | RE FP EQUITY | COLAS SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000631_CC_FIRB | NFONVGN05Z0FMN5PEC35 | | | | SGO FP EQUITY | Compagnie de Saint-Gobain SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000632_CC_FIRB | 549300SOSI58J6VIW052 | | | | ML FP EQUITY | Compagnie Generale des Etablissements Michelin SCA [CGEM] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000633_CC_FIRB | 969500D8BWYH453FLN28 | | | | | CRISTAL UNION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000634_CC_FIRB | 85OKW2SW05RZFQS1W718 | | | | JJ FP EQUITY | Crown European Holdings SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000635_CC_FIRB | 969500H6VMRN7AY1ZU14 | | 441133808 | | 85117Z FP EQUITY | DCNS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000636_CC_FIRB | 9695006LOD5B2D7Y0N70 | | | | EDEN FP Equity | Edenred S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000637_CC_FIRB | | | | FR0000130452 | FGR FP EQUITY | Eiffage SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000638_CC_FIRB | 549300X3UK4GG3FNMO06 | | | FR0010242511 | EDF FP EQUITY | Electricite de France SA [EDF] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000639_CC_FIRB | 9695001HM585I0NEI780 | | 380543678 | | | Elior | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000640_CC_FIRB | 549300LUH78PG2MP6N64 | | | | | Eramet SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000641_CC_FIRB | 549300M3VH1A3ER1TB49 | | 712049618 | FR0000121667 | EI FP EQUITY | ESSILOR INTERNATIONAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000642_CC_FIRB | 529900HC20ELW4B6XI30 | | | | | Euler Hermes France | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000643_CC_FIRB | 52990087UKA0U2TO8412 | | | | | AIRBUS HELICOPTERS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000645_CC_FIRB | 549300MCOOY1V7P2PG30 | | | | ETL FP Equity | Eutelsat S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000646_CC_FIRB | 969500WASBF8AZP8TC02 | | 323288563 | FR0000053142 | LEY FP EQUITY | FAIVELEY TRANSPORT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000647_CC_FIRB | 969500F0VMZLK2IULV85 | | | FR0000121147 | EO FP EQUITY | Faurecia S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000648_CC_FIRB | 969500UPKU9VF8XAEU18 | | 775625767 | | 1044Q FP EQUITY | FINANCIERE AGACHE SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000649_CC_FIRB | 969500P8M3W2XX376054 | | | | | Fonciere des Regions | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000650_CC_FIRB | 969500MCOONR8990S771 | | | | FTE FP EQUITY | France Telecom SA / Orange SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000651_CC_FIRB | 5493005GNGE7UFJCIL03 | | | | FBEL FP EQUITY | Fromageries Bel SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000652_CC_FIRB | 969500YWO65OHPVAHN71 | | | | | GALERIES LAFAYETTE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000653_CC_FIRB | LAXUQCHT4FH58LRZDY46 | | | FR0010208488 | GSZ FP EQUITY | GDF Suez SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000654_CC_FIRB | 529900TI0OJCYZX6IL07 | | | | | GEA Batignolles Technologies Thermiques SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000655_CC_FIRB | 9695003E4MMA10IBTR26 | | 592014476 | | | Gecina | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000656_CC_FIRB | 9695004TMMZ3JBKJO332 | | 377791967 | | UG FP Equity | GIE PSA Tresorerie | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000657_CC_FIRB | 969500ASEC557H5A4F22 | | 476180625 | | | Groupe Auchan S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000658_CC_FIRB | 969500KMUQ2B6CBAF162 | | | | BN FP EQUITY | Groupe Danone SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000659_CC_FIRB | 969500O3KMCBQT8KGK58 | | | | | Groupe Soufflet SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000660_CC_FIRB | 969500FY5T5MLH4G9A95 | | | | RIA FP EQUITY | Groupe Steria SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000661_CC_FIRB | 969500LYSYS0E800SQ95 | | 408168003 | | | Holding Bercy Investissement SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000662_CC_FIRB | 969500I3QVK40XEORU25 | | 495137077 | | | HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRON-NEMENT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000663_CC_FIRB | 969500UDH342QLTE1M42 | | 582074944 | FR0000035081 | ICAD FP EQUITY | ICADE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000664_CC_FIRB | 969500FZ9BTRZS3JNB97 | | 342376332 | FR0004035913 | ILD FP EQUITY | ILIAD | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000665_CC_FIRB | 54930075MZSSIB2TGC64 | | 449354224 | FR0000120859 | NK FP EQUITY | IMERYS S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000666_CC_FIRB | 9695002OY2X35E9X8W87 | | | | | Ipsos SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000667_CC_FIRB | 549300ORN5E1P46ATH26 | | 440413730 | | IT IM Equity | Italcementi Finance S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000668_CC_FIRB | 9695009KV7AFPDEI5S30 | | | | DEC FP EQUITY | JCDecaux SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000669_CC_FIRB | 549300VGEJKB7SVUZR78 | | 552075020 | | PP IM Equity | Kering S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000670_CC_FIRB | 969500PB4U31KEFHZ621 | | 780152914 | | | Klepierre S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000671_CC_FIRB | 969500L0T16HX3R78P61 | | | | | La Mondiale | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000672_CC_FIRB | 9695000YG7TR7PAP0L59 | | | | 222691Z FP EQUITY | La Poste [France] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000673_CC_FIRB | 969500O558W10MK2JF76 | | | | | Labco SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000674_CC_FIRB | 549300DNNL29KCEPRZ85 | | | FR0000120537 | LG FP EQUITY | Lafarge SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000675_CC_FIRB | 969500VX2NV2AQQ65G45 | | | | MMB FP EQUITY | Lagardere SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000676_CC_FIRB | 969500TJLHIZLFRWEQ48 | | | FR0010307819 | LR FP EQUITY | Legrand | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000677_CC_FIRB | 969500C0B8YR7HT3OM14 | | | | 221202Z FP EQUITY | Limagrain SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000678_CC_FIRB | 529900JJ1GG6F7RKVI53 | | | FR0000120321 | OR FP EQUITY | L'Oréal | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000679_CC_FIRB | IOG4E947OATN0KJYSD45 | | | | MC FP EQUITY | LVMH Moet Hennessy Louis Vuitton SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000680_CC_FIRB | | | | | MDCA FP EQUITY | Medica France SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000681_CC_FIRB | 969500081CGAXB7YS433 | | 424064707 | | | Mercialys | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000682_CC_FIRB | 969500DZ56QVIKRIU954 | | | | | Monoprix SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000683_CC_FIRB | 96950015FU78G84UIV14 | | | | NEX FP EQUITY | Nexans SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000684_CC_FIRB | 549300DMQNOND6LEVJ13 | | | | | Novacap SA | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000685_CC_FIRB | 969500CDLQKYAR1PT761 | | | | | NutriXo SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000686_CC_FIRB | 969500SHDTSMKBXKKO85 | | | | | Oberthur Technologies S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000687_CC_FIRB | 52990097YFPX9J0H5D87 | | | FR0000120693 | RI FP EQUITY | PERNOD RICARD S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000688_CC_FIRB | 969500TZ5950IT5FPQ42 | | | | UG FP EQUITY | Peugeot SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000689_CC_FIRB | 969500C0PA29TV19CT55 | | | | 221410Z FP EQUITY | Picard Surgeles SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000690_CC_FIRB | | | | | PP FP EQUITY | Pinault Printemps Redoute SA [PPR] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000691_CC_FIRB | 2138004KW8BV57III342 | | | FR0000130577 | PUB FP EQUITY | Publicis Groupe SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000692_CC_FIRB | 969500AI7V5V0J9TOU58 | | | | RAL FP EQUITY | Rallye SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000693_CC_FIRB | 5493004V6A3Z027YT216 | | | | RCO FP Equity | Remy Cointreau S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000694_CC_FIRB | 969500F7JLTX36OUI695 | | | FR0000131906 | RNO FP EQUITY | RENAULT S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000695_CC_FIRB | 969500VZN4KDEZ14C105 | | 412280737 | | 224063Z FP EQUITY | RESEAU FERRE DE FRANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000696_CC_FIRB | 969500N6AVPA51648T62 | | | | RXL FP Equity | Rexel SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000697_CC_FIRB | 969500FO141C5967KC72 | | | | | Roquette Freres | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000698_CC_FIRB | 969500JRJW0K2ET1UP76 | | 444619258 | | 226514Z FP EQUITY | RTE EDF TRANSPORT SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000699_CC_FIRB | 969500UIC89GT3UL7L24 | | | | SAF FP EQUITY | Safran SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000700_CC_FIRB | 549300E9PC51EN656011 | | 395030844 | | SAN FP Equity | SANOFI S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000701_CC_FIRB | 969500A1YF1XUYYXS284 | | | | SU FP EQUITY | Schneider Electric SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000702_CC_FIRB | 96950056ULJ4JI7V3752 | | | | SCR FP Equity | SCOR SE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000703_CC_FIRB | 969500WP61NBK098AC47 | | | | SK FP EQUITY | SEB SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000704_CC_FIRB | 969500KDAUM9TYWQTR36 | | 470801168 | | 286575Z FP EQUITY | SOC NATIONALE IMMOBILIERE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000705_CC_FIRB | 969500LCBOG12HXPYM84 | | | | SW FP EQUITY | Sodexho Alliance SA [Sodexo] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000706_CC_FIRB | 9695005U38X1SF184325 | | 552028425 | | QS3 GF Equity | Solocal Group | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000707_CC_FIRB | 969500VEVOWR22R2YR86 | | | | 9876578Z FP Equity | Sonepar SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000708_CC_FIRB | 969500A4MXJ3ESPHK698 | | | | | SNCF MOBILITES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000709_CC_FIRB | 9695001UJ7FMZ37G6N39 | | 572119550 | | 593377Z FP EQUITY | SUCRES ET DENREES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000710_CC_FIRB | 9695002EVBYM5B2OIP31 | | | | 4699377Z FP Equity | Tarkett SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000711_CC_FIRB | 969500NQMNC0PVUY8V74 | | | | TEC FP EQUITY | Technip SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000712_CC_FIRB | 529900FNDVTQJOVVPZ19 | | | | HO FP EQUITY | Thales SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000713_CC_FIRB | | | 542051180 | FR0000120271 | FP FP EQUITY | TOTAL SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000714_CC_FIRB | 969500BWNQ1B0PI06I59 | | 492520333 | | | Tyrol Acquisition 2 SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000715_CC_FIRB | 969500SHQITWXSIS7N89 | | 682024096 | FR0000124711 | UL NA EQUITY | UNIBAIL RODAMCO SE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000716_CC_FIRB | 5493006IH2N2WMIBB742 | | | | FR FP Equity | Valeo S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000717_CC_FIRB | 969500P2Q1B47H4MCJ34 | | | | VK FP EQUITY | Vallourec SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000718_CC_FIRB | 969500LENY69X51OOT31 | | | | VIE FP EQUITY | Veolia Environnement SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000719_CC_FIRB | 9695009YI1863TOVDP79 | | | | | Vicat SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000720_CC_FIRB | 213800WFQ334R8UXUG83 | | | | DG FP EQUITY | Vinci SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000721_CC_FIRB | 969500FU4DRAEVJW7U54 | | | | VIV FP EQUITY | Vivendi SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000722_CC_FIRB | 969500M98ZMIZYJD5O34 | | 572174035 | | MF FP Equity | Wendel | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000723_CC_FIRB | 969500SFFMSIHH11UO32 | | | | ZC FP EQUITY | Zodiac Aerospace SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000724_CC_FIRB | 549300MJIRPTCHAYW359 | | 7847174 | | | ABP Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000725_CC_FIRB | 213800B4XZJ3ZDM7CL47 | | | | AFR LN Equity | Afren plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000726_CC_FIRB | 2138003R7TGCSVF27H47 | | SC177553 | GB00B4WQ2Z29 | AGK LN Equity | AGGREKO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000727_CC_FIRB | 213800HPMHRN3PT62M97 | | 06279732 | | 0807384D LN EQUITY | AIRTANKER FINANCE LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000728_CC_FIRB | DTA07N5U5HK2KC1SCM04 | | 01675285 | GB0000282623 | | AMEC Foster Wheeler plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000729_CC_FIRB | 2Y33NQ5FPI8PR8L9QX13 | | 2854310 | | AML LN Equity | Amlin PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000730_CC_FIRB | 213800DL377MH46PDY63 | | 4330322 | | | Anglian Water Services Financing Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000731_CC_FIRB | 549300S9XF92D1X8ME43 | | 3564138 | GB00B1XZS820 | AAL LN EQUITY | Anglo American Plc. | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000732_CC_FIRB | VVT2B79I2Z4U3R6BY589 | | 7876075 | | AON UN Equity | Aon plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000733_CC_FIRB | | | | GB00B15Y0C52 | | AP ALTERNAT ASSETS | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000734_CC_FIRB | 549300F4RYR1DNTO2O39 | | 6137924 | | | Arqiva Financing No. 1 Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000735_CC_FIRB | GBQKSY6W7G0OHCQ8OQ72 | | 293262 | | ABF LN Equity | Associated British Foods PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000736_CC_FIRB | PY6ZZQWO2IZFZC3IOL08 | | 2723534 | | ZEG GY Equity | AstraZeneca PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000737_CC_FIRB | YF0Y5B0IB8SM0ZFG9G81 | | 2468686 | | AV/ LN EQUITY | Aviva Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000738_CC_FIRB | 213800TSKOLX4EU6L377 | | 02342138 | GB0009697037 | BAB LN Equity | Babcock International Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000739_CC_FIRB | 8SVCSVKSGDWMW2QHOH83 | | 1470151 | | BA/ LN EQUITY | BAE Systems Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000740_CC_FIRB | CT4UIJ3TUKGYYHMENQ17 | | 395826 | GB0000961622 | BBY LN EQUITY | Balfour Beatty plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000741_CC_FIRB | 2138006R85VEOF5YNK29 | | 604574 | | BDEV LN EQUITY | Barratt Developments Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000742_CC_FIRB | 2138001T2QEV5RXMFI32 | | 00053688 | GB00B1FP8915 | BBA LN Equity | BBA AVIATION PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000743_CC_FIRB | | | 1480047 | | BRSN LN Equity | Berendsen Plc [ex-Davis Service Group Plc] | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000744_CC_FIRB | | | | | 0134146D LN Equity | Best Buy Europe Distributions Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000745_CC_FIRB | V1LV067AJN766PCJIG11 | | 3763515 | | BG/ LN Equity | BG Energy Holdings Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000746_CC_FIRB | 549300C116EOWV835768 | | 3196209 | | BLT LN Equity | BHP Billiton Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000747_CC_FIRB | VK07P8T49UYFO085O712 | | 3114356 | | BMW HB Equity | BMW (UK) Capital plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000748_CC_FIRB | 213800V93QFW53NB7Y29 | | 1036959 | | | Bodycote International Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000749_CC_FIRB | 213800TGK6XXFA2TBO31 | | 3558065 | | | Boparan Holdings Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000750_CC_FIRB | 213800M11ELCLQ8VF938 | | 4011660 | | | Bourne Leisure Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000751_CC_FIRB | 549300ZPID4GQRDWI318 | 1104733-9 | HRB113611 | | BP/ LN EQUITY | BP Europa SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000752_CC_FIRB | G1KG0OQD10NOMCMLDZ35 | | 00542515 | | BP/ LN EQUITY | BP INTERNATIONAL LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000753_CC_FIRB | 213800MBRRUVQIONAN53 | | 4578621 | | BXB AT Equity | Brambles Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000754_CC_FIRB | 549300136VSBKI0Q8750 | | 5262170 | | | Brenntag UK Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000755_CC_FIRB | 375X9PSJLLOV7F21O626 | | 01777777 | | IAG LN EQUITY | BRITISH AIRWAYS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000756_CC_FIRB | 2138001S874P3WKNCV04 | | 3407696 | | BATS LN EQUITY | British American Tobacco Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000757_CC_FIRB | 5493000IBP32UQZ0KL24 | | RC000057 | | | British Broadcasting Corporation | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000758_CC_FIRB | RV5B68J2GV3QGMRPW209 | | 621920 | | | British Land Company PLC (The) | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000759_CC_FIRB | 2138003TS48MQKF4BZ29 | | 9256967 | | BSY LN EQUITY | British Sky Broadcasting Group Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000760_CC_FIRB | 549300OWFMSO9NYV4H90 | | 01800000 | | BT/A LN EQUITY | BRITISH TELECOMMUNI-CATIONS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000761_CC_FIRB | 635400L3NVMYD4BVCI53 | | 5604923 | | BVIC LN Equity | Britvic PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000762_CC_FIRB | | | 358948 | GB00B0744B38 | BNZL LN EQUITY | BUNZL PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000763_CC_FIRB | ZIMCVQHUFZ8GVHENP290 | | 2779134 | | | Bupa Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000764_CC_FIRB | 213800J3MPR8KO94D535 | | 3458224 | | BRBY LN Equity | Burberry Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000765_CC_FIRB | 213800UL7Z7B6GLBZ213 | | 3314066 | | | C&J Clark Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000766_CC_FIRB | CMIGEWPLHL4M7ZV0IZ88 | | 2081330 | | CPI LN EQUITY | Capita Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000767_CC_FIRB | 6SNZTEXLR1M5211YYB89 | | | | CLLN LN EQUITY | Carillion Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000768_CC_FIRB | 4DR1VPDQMHD3N3QW8W95 | | 4039524 | | CCL LN EQUITY | Carnival Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000769_CC_FIRB | 2138001E12GWLLDQQF16 | | 7105905 | | CPW LN Equity | DIXONS CARPHONE PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000770_CC_FIRB | E26EDV109X6EEPBKVH76 | | 3033654 | GB00B033F229 | CNA LN EQUITY | CENTRICA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000771_CC_FIRB | 549300IF6EUDVXYQI061 | | 5900853 | | | CEVA Group plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000772_CC_FIRB | 213800U9A54VQJ5P2J41 | | 86662 | | CHG LN Equity | Chemring Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000773_CC_FIRB | 213800J2J3TOOI176M73 | | 5212407 | | CINE LN Equity | CINEWORLD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000774_CC_FIRB | 213800A41R9NL49E5632 | | 00030470 | GB00B07KD360 | COB LN Equity | COBHAM PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000775_CC_FIRB | 2138008M6MH9OZ6U2T68 | | 4083914 | | CPG LN EQUITY | Compass Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000776_CC_FIRB | 6354003CVDDPNXREIR29 | | FC031117 | | | CPUK Finance Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000777_CC_FIRB | 4OFD47D73QFJ1T1MOF29 | | 184594 | | DMGT LN Equity | Daily Mail and General Trust Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000778_CC_FIRB | 213800NPR9YDSBO86U08 | | 03162897 | GB0002502812 | | DAIRY CREST GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000779_CC_FIRB | 5493007MMUEIF4NJG110 | | 5448421 | | DEB LN EQUITY | Debenhams Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000780_CC_FIRB | 213800J4UVB5OWG8VX82 | | 3369634 | | DPH LN Equity | Dechra Pharmaceuticals PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000781_CC_FIRB | 213800BXKQ9KZNUR1M61 | | 1819699 | | | Derwent London PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000782_CC_FIRB | 213800ZVIELEA55JMJ32 | | 23307 | | DGE FP Equity | Diageo plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000783_CC_FIRB | 2138005HMFMTYXNEEX13 | | SC000750 | | | DIAGEO SCOTLAND LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000784_CC_FIRB | 5299004HGJWHJ71M5T77 | | 5671205 | | | DNL UK LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000785_CC_FIRB | 2138001GRMZ39JRSE316 | | 01363137 | GB0002748050 | DNO LN Equity | DOMINO PRINTING SCIENCES PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000786_CC_FIRB | 39RSBE4RCI4M15BLWH36 | | 1377658 | | SMDS LN EQUITY | DS Smith Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000787_CC_FIRB | 2138001LSWETH5TDQG53 | | 2366777 | | | DWR Cymru Cyfyngedig | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000788_CC_FIRB | 213800U5R8Q5KGM2KU56 | | 2366906 | | | Eastern Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000789_CC_FIRB | 549300XUUK1H52EDCK10 | | | | | EDC Finance Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000790_CC_FIRB | 549300ZM2QCFG22BOJ03 | | 2366949 | | | Electricity North West Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000791_CC_FIRB | 549300KVXDURRKVW7R37 | | 647788 | | ECM LN EQUITY | Electrocomponents Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000792_CC_FIRB | 2138008LJU6WFQWOXJ73 | | 7140891 | | ENQ LN Equity | EnQuest plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000793_CC_FIRB | 7N0UJMJLXD0MDT5D5086 | | 7023598 | | | Ensco plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000794_CC_FIRB | 549300V1O67HJV48FS61 | | 6845434 | | | ENW Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000795_CC_FIRB | 5493007MOZNA03BVNE96 | | 5444653 | | ESNT LN Equity | ESSENTRA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000796_CC_FIRB | 21380023G8LF55V46281 | | 02954623 | | | EUROPEAN METAL RECYCLING LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000797_CC_FIRB | 213800SVCZ6YZ8YJI569 | | 2462001 | | 4379945Z LN Equity | Eurostar International Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000798_CC_FIRB | 5493002X7O83FCJVYO69 | | 7329930 | | | Eversholt Funding Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000799_CC_FIRB | JPO68XMABX4DR21BNE65 | | 8263590 | | 0274811Z LN Equity | Everything Everywhere Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000800_CC_FIRB | 54930080DFVZ551GGT17 | | | | EVR LN EQUITY | Evraz Group S.A. | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000801_CC_FIRB | 635400RXXHHYT1JTSZ26 | | 653331 | | | EXPERIAN PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000802_CC_FIRB | 213800JLG5TPE3RBYG56 | | 4094619 | | | FIRST CHOICE HOLIDAYS FINANCE LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000803_CC_FIRB | 549300DEJZCPWA4HKM93 | | SC157176 | | FGP LN EQUITY | First Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000804_CC_FIRB | 549300JXWH1UV5J0XV81 | | 6344120 | | FRES LN Equity | Fresnillo plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000805_CC_FIRB | 213800WTATMITUGXJQ69 | | FC031364 | | | Friends Life Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000806_CC_FIRB | 549300L3KWKK8X35QR12 | | 4992207 | | GFS LN EQUITY | G4S Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000807_CC_FIRB | 213800OOHUV3HHP46A02 | | 00836539 | GB00B3Y2J508 | GFRD LN Equity | GALLIFORD TRY PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000808_CC_FIRB | 213800E8KX2VV9YDY362 | | 1991018 | | | Gatwick Airport Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000809_CC_FIRB | 549300IK25CZHKVLAL89 | | 03768267 | | 1844538Z LN EQUITY | Gazprom Marketing and Trading Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000810_CC_FIRB | 5493007Q8VD7Q3ZYZS59 | | 2258699 | | GS7 GY Equity | GlaxoSmithKline Capital PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000811_CC_FIRB | | | 3888792 | GB0009252882 | GSK LN EQUITY | GlaxoSmithKline plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000812_CC_FIRB | 213800N9W2D8A4GJGR36 | | 04542769 | | 2006623Z LN EQUITY | GLENCORE ENERGY UK LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000813_CC_FIRB | 213800QIJMYMW6TSBG41 | | 5333192 | | GNK LN Equity | Greene King Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000814_CC_FIRB | 213800R9N5F2WRMGTR50 | | 24511 | | GNK LN EQUITY | Greene King Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000815_CC_FIRB | 213800U8JEPF65PSKU22 | | 6143540 | | | GUARDIAN DIGITAL COMMUNICATIONS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000816_CC_FIRB | 2138007FRGLUR9KGBT40 | | 00040932 | GB0004052071 | HLMA LN Equity | HALMA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000817_CC_FIRB | 213800G1C9KKVVDN1A60 | | 360632 | GB0004065016 | HMSO LN EQUITY | Hammerson PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000818_CC_FIRB | 529900N6RQR0PX7ZTR62 | | 4626078 | | HEI GY Equity | Hanson Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000819_CC_FIRB | 213800QC8AWD4BO8TH08 | | 2150950 | | HAS LN Equity | Hays PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000820_CC_FIRB | 549300J5R8AWMHPE7O05 | | 1991017 | | | Heathrow Airport Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000821_CC_FIRB | 7TI96JO3DYEIQWZ7Z726 | | 99529 | | | Heathrow Funding Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000822_CC_FIRB | 213800YRHAPNN54BKN78 | | 5863533 | GB00B19NKB76 | HOME LN EQUITY | HOME RETAIL GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000823_CC_FIRB | 213800UTXVFRH9XBL453 | | 7939278 | | | Iceland Acquico Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000824_CC_FIRB | 213800FGWQXPVI86SE26 | | 5879252 | | | Iglo Foods MidCo Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000825_CC_FIRB | | | 3236483 | GB0004544929 | IMT LN EQUITY | Imperial Tobacco Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000826_CC_FIRB | 2138002D68XDR4LZCG32 | | 7084307 | | | Ineos Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000827_CC_FIRB | | | 5134420 | | IHG LN EQUITY | Intercontinental Hotels Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000828_CC_FIRB | 549300OGASR5WRKJ8R68 | | 2234775 | | | INTERMEDIATE CAPITAL GROUP PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000829_CC_FIRB | | | | GB00B19DVX61 | ISYS LN EQUITY | Invensys plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000830_CC_FIRB | ZLECI7ED2QMWFGYCXZ59 | | 4967001 | | ITV LN Equity | ITV plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000831_CC_FIRB | 213800VGZAAJIKJ9Y484 | | 185647 | | SBRY LN EQUITY | J Sainsbury Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000832_CC_FIRB | 529900RRNKUM3INJGF98 | | KvK 34233247 0000 | | JBH LN EQUITY | JAB Holdings B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000833_CC_FIRB | 213800CHWARFAAN7UB85 | | 1709784 | | JDW LN EQUITY | JD Wetherspoon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000834_CC_FIRB | 5493008LNN1X4R79PJ89 | | SC034970 | GB0005790059 | | JOHN MENZIES PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000835_CC_FIRB | 549300PLYY6I10B6S323 | | SC036219 | GB00B5N0P849 | WG/ LN Equity | JOHN WOOD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000836_CC_FIRB | 2138001AVBSD1HSC6Z10 | | 33774 | GB0004764071 | JMAT LN EQUITY | JOHNSON MATTHEY PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000837_CC_FIRB | 213800JFIBCR4LGUA242 | | SC015382 | GB0004769682 | | JOHNSTON PRESS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000838_CC_FIRB | | | 06467400 | | KAZ LN EQUITY | KAZ MINERALS FINANCE PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000839_CC_FIRB | 2138002RKCU2OM4Y7O48 | | 02708030 | GB0004915632 | KIE LN Equity | KIER GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000840_CC_FIRB | 213800KBMEV7I92FY281 | | 1664812 | | KGF LN EQUITY | Kingfisher Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000841_CC_FIRB | 213800QOWHF5R9VLL274 | | 1429533 | | LAD LN Equity | Ladbrokes plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000842_CC_FIRB | 213800JH9QQWHLO998 21 | | 1417162 | | LGEN LN Equity | Legal & General Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000843_CC_FIRB | 549300BSGXG3QLIQYT84 | | 8379990 | | | Liberty Global plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000844_CC_FIRB | 213800JDI3GTKPG4XI38 | | 3929195 | | | London Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000845_CC_FIRB | 213800QAUUUP6I445N30 | | 05369106 | GB00B0SWJX34 | LSE LN Equity | LONDON STOCK EXCHANGE GROUP PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000846_CC_FIRB | 213800JP7STUK5WKRE92 | | 1000608 | | MMC LN Equity | MANAGEMENT CONSULTING GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000847_CC_FIRB | 213800IU37OVVT5ZXP41 | | 8338561 | | | Manchester Airport Group Funding PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000848_CC_FIRB | 213800CN1R13UCIZWB95 | | 214436 | | MKS LN EQUITY | Marks & Spencer Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000849_CC_FIRB | 213800HQB746UJ9UWM15 | | 5135049 | | MARS LN Equity | Marston's Issuer PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000850_CC_FIRB | 213800Q6RP3ZJ2CZR962 | | 31461 | | | Marston's PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000851_CC_FIRB | 213800HX7FMPA2CIEF02 | | 2798634 | | | McBride plc | GB | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000852_CC_FIRB | YMFO3TKB4UAWQTDZJJ31 | | 432989 | | MGGT LN Equity | Meggitt Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000853_CC_FIRB | 213800E7QA1U8BF34219 | | 4778667 | | MAB LN Equity | Mitchells & Butlers Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000854_CC_FIRB | 213800LOZA69QFDC9N34 | | 6209386 | GB00B1CRLC47 | MNDI LN EQUITY | Mondi Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0000855_CC_FIRB | 4PQUHN3JPFGFNF3BB653 | | 2068222 | | | Morgan Stanley & Co. International plc | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000856_CC_FIRB | 213800A8IQEMY8PA5X34 | | 2590560 | | NEX LN Equity | National Express Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000857_CC_FIRB | 8R95QZMKZLJX5Q2XR704 | | 4031152 | | NGG LN EQUITY | National Grid Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000858_CC_FIRB | 213800H88F5EE4B1D697 | | 5090412 | | | Network Rail Infrastructure Finance PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000859_CC_FIRB | 213800UGAULQ1FVD4B35 | | 1618428 | | | NEW LOOK RETAILERS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000860_CC_FIRB | 213800WQD8ECPZP9PH98 | | 4412362 | | NXT LN EQUITY | Next Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000861_CC_FIRB | 549300JIM3ERGZFGGL27 | | 6428375 | | | North West Electricity Networks Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000862_CC_FIRB | 635400GPHRFKZQIBUK45 | | NI026892 | | | Northern Ireland Electricity Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000863_CC_FIRB | 213800B3ZUTDOZYVJB41 | | 53171 | | NTG LN EQUITY | Northgate Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000864_CC_FIRB | 213800PWPM9HZIEEO670 | | 2366703 | | | Northumbrian Water Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000865_CC_FIRB | 213800WWVCAPAMOZ1M98 | | 5584873 | | | NSG UK Enterprises Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000866_CC_FIRB | | | | | 2158036Z LN EQUITY | Omnicom Financial Services Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000867_CC_FIRB | 213800G8P2ULTOP62Q95 | | 5915896 | | | Osprey Acquisitions Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000868_CC_FIRB | 213800J364EZD6UCE231 | | 00775598 | GB0006650450 | OXIG LN Equity | OXFORD INSTRUMENTS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000869_CC_FIRB | 213800NL5NLBY6YIBI88 | | 2019023 | | 6752 JT Equity | Panasonic Finance (Europe) plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000870_CC_FIRB | 2138004JBXWWJKIURC57 | | 53723 | | PSON LN EQUITY | Pearson Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000871_CC_FIRB | | | 2304195 | | PDG LN EQUITY | Pendragon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000872_CC_FIRB | 213800V1CCTS41GWH423 | | 02366640 | GB00B18V8630 | | PENNON GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000873_CC_FIRB | | | 1818486 | | PSN LN EQUITY | Persimmon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000874_CC_FIRB | 549300OPFWKTD6BUFP71 | | 4267536 | | PPL UN Equity | PPL UK DISTRIBUTION HOLDINGS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000875_CC_FIRB | 213800U93SZC44VXN635 | | 00668987 | GB00B1Z4ST84 | PFG LN Equity | PROVIDENT FINANCIAL PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000876_CC_FIRB | XB3CXKKKED7OMV80FY35 | | 00019457 | GB00B19Z1432 | PZC LN Equity | PZ CUSSONS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000877_CC_FIRB | 213800791EF5XP7WW494 | | 2641728 | | QBE AT Equity | QBE European Operations PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000878_CC_FIRB | 213800NRSZ1N2Y6LEX44 | | 5777981 | | | R&R Ice Cream plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000879_CC_FIRB | 5493003JFSMOJG48V108 | | 6270876 | | RB/ LN Equity | Reckitt Benckiser Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000880_CC_FIRB | 549300WSX3VBUFFJOO66 | | 2746616 | | | Relx Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000881_CC_FIRB | 549300VN4WV7Z6T14K68 | | 5393279 | | RTO LN EQUITY | Rentokil Initial Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000882_CC_FIRB | 549300JJKH86IWQ78005 | | 191285 | | REX LN EQUITY | Rexam Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000883_CC_FIRB | 2138009113L7IDGEM175 | | 358901 | | RIO LN Equity | Rio Tinto Finance plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000884_CC_FIRB | X57JK1U580XATGR67572 | | 1003142 | | RR/ LN EQUITY | Rolls-Royce Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000885_CC_FIRB | 213800ANK59AYB612F23 | | 93792 | | RSA LN Equity | Royal & Sun Alliance Insurance PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000886_CC_FIRB | 213800JQB9FWF5SD6F42 | | 4138203 | | | ROYAL MAIL GROUP LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000887_CC_FIRB | | | 2578443 | | RPC LN EQUITY | RPC Group | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000888_CC_FIRB | 549300HOGQ7E0TY86138 | | 2339826 | | RSA LN Equity | RSA Insurance Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000889_CC_FIRB | Y4DQT2X5DDRE70QFR206 | | 3528416 | | SAB LN EQUITY | SABMiller Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000890_CC_FIRB | 549300Y7M5CC1U5DBX07 | | SC264065 | | | Scotland Gas Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000891_CC_FIRB | 549300KI75VYLLMSK856 | | SC117119 | | SSE LN EQUITY | SSE Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000892_CC_FIRB | 213800X1T29YFAYMPC26 | | SC144517 | | AGN NA Equity | Scottish Equitable PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000893_CC_FIRB | 21380085VKJ5NICZBA52 | | SC193794 | | IBE SQ Equity | Scottish Power Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000894_CC_FIRB | 549300WPVG0TZSPBYR76 | | SC199549 | | LLOY LN Equity | Scottish Widows PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000895_CC_FIRB | 213800XC35KGM9NFC641 | | 167591 | | | SEGRO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000896_CC_FIRB | 549300PT2CIHYN5GWJ21 | | 02048608 | GB0007973794 | | SERCO GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000897_CC_FIRB | 213800RPBXRETY4A4C59 | | 2366619 | | SVT LN EQUITY | Severn Trent Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000898_CC_FIRB | 213800CNEIDZBL17KU22 | | SC077438 | | SKS LN EQUITY | Shanks Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000899_CC_FIRB | 213800VDC1BKJEZ8PV53 | | 00998314 | GB0008025412 | SHI LN Equity | SIG PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000900_CC_FIRB | 213800ZTMDN8S67S1H61 | | 00324357 | GB0009223206 | SN/ LN Equity | SMITH & NEPHEW PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000901_CC_FIRB | 213800MJL6IPZS3ASA11 | | 137013 | | SMIN LN EQUITY | Smiths Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000902_CC_FIRB | AJOW550HA7E8YNKF5D89 | | 4120046 | | 6758 JT Equity | Sony Global Treasury Services PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000903_CC_FIRB | 213800H7NWVLCWAVKA15 | | 3043097 | | | South Eastern Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000904_CC_FIRB | 213800YQRUOQE9HPX193 | | 4295398 | | | South Staffordshire PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000905_CC_FIRB | 213800FR2VAOKRYRHX45 | | 2366665 | | | South West Water Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000906_CC_FIRB | 549300SR1GYYNBZQGX56 | | 4094290 | | SSE LN Equity | Southern Electric Power Distribution PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000907_CC_FIRB | 549300SPX8573VZ2SK79 | | 5167021 | | | Southern Gas Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000908_CC_FIRB | 213800NCZLJFDE8Y8D88 | | 7581353 | | | Southern Water (Greensands) Financing plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000909_CC_FIRB | 213800Z4CO2CZO3M3T10 | | 02025003 | GB0003308607 | SXS LN Equity | SPECTRIS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000910_CC_FIRB | 4L663LRNTBQ008OK2N07 | | SC100764 | | SGC LN Equity | Stagecoach Group plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000911_CC_FIRB | 0TMBS544NMO7GLCE7H90 | | SC286832 | | SL/ LN Equity | Standard Life PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000912_CC_FIRB | 549300GUNF6FFGH4LN53 | | 9743802 | | 532183Z LN Equity | Stemcor Holdings Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000913_CC_FIRB | 213800QHYTM5QRFSEM66 | | 3355631 | | SYR LN EQUITY | Synergy Health Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000914_CC_FIRB | 213800WF53FVDRRHRF44 | | 7105891 | | TALK LN Equity | TalkTalk Telecom Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000915_CC_FIRB | 213800TR86P337IE8605 | | 2280000 | | 0469505D LN Equity | Tata Steel UK Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000916_CC_FIRB | 2138008K14474WPKZ244 | | 76535 | | TATE LN EQUITY | Tate & Lyle Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000917_CC_FIRB | 21380089BTRXTD8S3R66 | | 296805 | | TW/ LN EQUITY | Taylor Wimpey Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000918_CC_FIRB | 2138002P5RNKC5W2JZ46 | | 445790 | GB0008847096 | TSCO LN EQUITY | TESCO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000919_CC_FIRB | 213800JKM5UQHFJOTZ25 | | 2366661 | | | Thames Water Utilities Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000920_CC_FIRB | 2138009TF1SYOMQLBJ60 | | 02100855 | GB0003753778 | | THE GO-AHEAD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000921_CC_FIRB | 213800VZ4671W3DVB860 | | 6575598 | | TCG LN Equity | Thomas Cook Group Treasury limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000922_CC_FIRB | 2138003BOFNAAO14YV58 | | 2553288 | | 8766 JT Equity | Tokio Millennium Re (UK) Limited | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000923_CC_FIRB | 2138001I27OUBAF22K83 | | 824821 | | TPK LN Equity | Travis Perkins Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000924_CC_FIRB | 213800B6YQZAE8LHAW84 | | 6072876 | GB00B1Z7RQ77 | TT/ LN EQUITY | TUI TRAVEL Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000925_CC_FIRB | 2138003EYHWO75RKS857 | | 3919249 | GB0001500809 | TLW LN EQUITY | TULLOW OIL PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000926_CC_FIRB | 549300MKFYEKVRWML317 | | 41424 | | ULVR LN Equity | Unilever PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000927_CC_FIRB | 213800Y1TEVS8REY1M35 | | 5957557 | | | United Biscuits Holdco Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000928_CC_FIRB | 2138008EZCXK4ANQHF89 | | 3207231 | | | United Business Media holdings Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000929_CC_FIRB | 213800KYT12UFB2VE455 | | 2366616 | | UU/ LN Equity | United Utilities PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000930_CC_FIRB | XCJQ23OWIJNLHN7RQC93 | | 1022786 | | 271652Z LN Equity | Urenco Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000931_CC_FIRB | 213800F3BD6N3G6XHU16 | | 251977 | | CKSN LN Equity | VESUVIUS HOLDINGS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000932_CC_FIRB | 213800TB53ELEUKM7Q61 | | 1833679 | | VOD LN EQUITY | Vodafone Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000933_CC_FIRB | 549300UPYDURLSSFVL38 | | 9223384 | | | Western Power Distribution Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000934_CC_FIRB | 2138006LIAYQKUCYBB20 | | 29423 | | WTB LN Equity | Whitbread Group PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000935_CC_FIRB | | | 4212563 | | WMH LN EQUITY | William Hill Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000936_CC_FIRB | 213800Z5WTW8QKOHWQ82 | | 04178808 | GB0030329360 | | WINCANTON PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000937_CC_FIRB | 213800IN6LSRGTZSOS29 | | 358949 | | MRW LN Equity | Wm Morrison Supermarkets Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000938_CC_FIRB | 549300HTNGX0DU8W1F65 | | 5537577 | | WPP LN Equity | WPP 2008 Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000939_CC_FIRB | 635400LNUHA2LDXXV850 | | | | GCC ID Equity | C&C Group PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000940_CC_FIRB | 8NUHUXWN9LG4XBGJ7O17 | | 241565 | | CAT SE Equity | Caterpillar International Finance Limited | IE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000941_CC_FIRB | 635400CHH1XZLVQH675 | | | | | Coillte Teoranta | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000942_CC_FIRB | 549300MIDJNNTH068E74 | | | IE0001827041 | CRH ID EQUITY | CRH Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000943_CC_FIRB | 213800UPS1QEE4TD3T45 | | | | DCC LN Equity | DCC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000944_CC_FIRB | 635400HRFGVKXFHZ8O77 | | 9401 | | | Dublin Airport Authority PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000945_CC_FIRB | 635400UFHDIQCDZ6JK11 | | | IE0003094731 | 1014Z ID EQUITY | Electricity Supply Board Ltd [ESB] | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000946_CC_FIRB | 635400VCPRSU89DLMZ57 | | 480184 | XS0856023493 | | ESB Finance Limited | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000947_CC_FIRB | 635400RKRK5EGXSPC782 | | | | EXPN LN EQUITY | Experian Finance Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000948_CC_FIRB | 635400YN51CDCGBYFZ31 | | | | | Fyffes plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000949_CC_FIRB | 5493008VFFOIPWCZJK45 | | | IE0000669501 | GLB ID EQUITY | Glanbia Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000950_CC_FIRB | 635400BE9SBAG61DJ963 | | | | GFTU LN Equity | Grafton Group PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000951_CC_FIRB | 6354007LIXWZ5WPPT308 | | 519799 | | GRF SQ Equity | Grifols World Wide Operations Ltd. | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000952_CC_FIRB | 9XTI53MZJ013RO12SX05 | | 2936 | IE00B59HWB19 | | INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000953_CC_FIRB | | | | IE0004906560 | KYG ID EQUITY | Kerry Group Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000954_CC_FIRB | 635400HM7V74SUB9OG75 | | | | | Kingspan Group plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000955_CC_FIRB | 635400JJOWHIYAJER733 | | | | | MUSGRAVE GROUP PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000956_CC_FIRB | 635400EG4YIJLJMZJ782 | | | IE0002588105 | PWL ID Equity | PADDY POWER PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000957_CC_FIRB | 635400WKFIPCHCKVW376 | | 104547 | | RYA ID Equity | Ryanair Holdings PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000958_CC_FIRB | 396PBGKP6TE3O062MS44 | | | | STX UW Equity | Seagate Technology plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000959_CC_FIRB | 635400CPLP8H5ITDVT56 | | | IE00B1RR8406 | SKG ID EQUITY | SMURFIT KAPPA GROUP PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000960_CC_FIRB | 549300INUT2G0ST5K268 | | 327184 | | TEX UN Equity | Terex International Financial Services Co. | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000961_CC_FIRB | 635400K7UEIKHMNKLJ02 | | | | | Total Produce plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000962_CC_FIRB | | | 482042 | | | XL Group PLC | IE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000963_CC_FIRB | VZVOSGGS8JITR4J7J704 | | | | | Amtek Auto Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000964_CC_FIRB | 8GRDBX1TJ0PU5NCSHT72 | | MH008931 | | BPCL IS Equity | Bharat Petroleum Corporation Limited | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000965_CC_FIRB | | | | | BHARTI IN Equity | Bharti Airtel Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000966_CC_FIRB | | | | | IOCL IN Equity | INDIAN OIL CORPN LIMITED | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000967_CC_FIRB | FMVY1IZCSYXSAFRDIT05 | | | | LT IN Equity | Larsen & Toubro Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000968_CC_FIRB | | | | | RCOM IN Equity | Reliance Communications Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000969_CC_FIRB | 5493003UOETFYRONLG31 | | | | RIL IN EQUITY | Reliance Industries Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000970_CC_FIRB | 1GZWF073IJTD6XPRUU65 | | | | | Wipro GE Healthcare Private Limited | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000971_CC_FIRB | 213800Z3CFZOLXPJWN61 | | | | | Landsvirkjun | IS | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000972_CC_FIRB | 81560076E3944316DB24 | 3812211 | 493995 | | A2A IM EQUITY | A2A S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000973_CC_FIRB | 8156000962B2EB41FE28 | 5988397 | 1497770 | | 4525791Z IM EQUITY | ACCIAIERIA ARVEDI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000974_CC_FIRB | 8156004FCECE0879E118 | 15161747 | 191346 | | 7570364Z IM EQUITY | ACCIAIERIE VALBRUNA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000975_CC_FIRB | 549300Q3448N041CTH56 | 11341891 | 882486 | XS0495012428 | ACE IM Equity | Acea SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000976_CC_FIRB | 8156008183686996C911 | 25090618 | 3567090232 | | | ACQUE VERONESI S.C.A R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000977_CC_FIRB | 8156007259ABDEA3F444 | 15214381 | 971268 | | | Aeroporti di Roma S.p.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000978_CC_FIRB | 549300H2RFDYI3YP5R63 | 13960200 | 263011 | | 337973Z NA EQUITY | AGUSTAWESTLAND S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000979_CC_FIRB | 529900EKXEGSRCGAAC89 | 14856155 | 2791070044 | | 4519735Z | ALSTOM FERROVIARIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000980_CC_FIRB | ZYXJDNVM2JI3VBM8G556 | | | | AMP IM EQUITY | Amplifon SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000981_CC_FIRB | 815600B611746717CC98 | | | | 50098Z IM Equity | Ansaldo Energia SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000982_CC_FIRB | 549300FZRH46R7DWAX12 | 1248024 | 557390 | | 4472623Z IM EQUITY | ANSALDOBREDA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000983_CC_FIRB | 815600049A1F9AFE6666 | 4140157 | 1192794 | | MN IM EQUITY | ARNOLDO MONDADORI EDITORE SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000984_CC_FIRB | 8156000BEB8FC062F442 | 1020333 | 120591 | | 2168Z IM EQUITY | ARTSANA - SOCIETA' PER AZIONI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000985_CC_FIRB | 549300X5UKJVE386ZB61 | 6914312 | 6204 | XS1014759648 | ASG GY Equity | Assicurazioni Generali SpA | IT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000986_CC_FIRB | 81560001F41A81948348 | | | | AST IM EQUITY | Astaldi SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000987_CC_FIRB | 8156008DEC771409C487 | 18631331 | 1023691 | | AU9 GF Equity | Atlantia S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000988_CC_FIRB | 5299003D9N2698I3C257 | 1367700 | 188902 | | AGL IM EQUITY | AUTOGRILL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000989_CC_FIRB | 815600149448CEB9B230 | 19402720 | 1037417 | | 3653719Z IM EQUITY | AUTOSTRADE PER L' ITALIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000990_CC_FIRB | | 26926563 | 1057205 | | 3889748Z IM EQUITY | AVIO S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000991_CC_FIRB | 529900RRESEDV68K0S54 | 28770346 | 235460 | | BLLA IM EQUITY | BARILLA INIZIATIVE S.R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000992_CC_FIRB | 8156008449B96AF1FE15 | | | | | Benetton srl | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000993_CC_FIRB | 8156004C04255952AB77 | 1076562 | 821225 | | BNS IM EQUITY | BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA | IT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000994_CC_FIRB | 5299003DX5YLKSVJ6K59 | 2930031 | 134288 | | BZU IM Equity | Buzzi Unicem SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000995_CC_FIRB | 8156006BEAA911EC0A47 | 1019726 | 587878 | | | CANDY SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000996_CC_FIRB | 8156008B101B97A43B02 | 1053555 | 160498 | | CEM IM EQUITY | CEMENTIR HOLDING S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000997_CC_FIRB | 815600F3213951394367 | 40014779 | 2001719 | | | Cerved Group S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000998_CC_FIRB | | 4544552 | 8114020152 | | | CLASS EDITORI SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000999_CC_FIRB | 8156009034C1A5108284 | 15716081 | 61357 | | | Compagnia Valdostana delle Acque Spa (CVA Spa) | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001000_CC_FIRB | 815600DBF6DC4BC94832 | 1061039 | 260769 | | 0310548D IM EQUITY | CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001001_CC_FIRB | | 8327877 | 819280157 | | | COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001002_CC_FIRB | 815600A5C1DD6C3A8455 | 1093853 | 154950364 | | | CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001003_CC_FIRB | 81560039BF5C1D8E5A15 | 2836130 | 60793 | | 3898658Z IM EQUITY | DALMARE SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001004_CC_FIRB | 5493005TWX96RDJ9I655 | | | | | De Agostini Invest SA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001005_CC_FIRB | 529900WS2E20BA5J4L49 | 16183303 | 1698754 | | EDNR IM EQUITY | EDISON S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001006_CC_FIRB | WOCMU6HCI0OJWNPRZS33 | | | | ENEL IM EQUITY | Enel SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001007_CC_FIRB | BUCRF72VH5RBN7X3VL35 | | | IT0003132476 | ENI IM EQUITY | ENI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001008_CC_FIRB | 81560081EE079FBED395 | 19377159 | 3544950961 | | | ENOVA S.R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001009_CC_FIRB | 8156004604684CA44A90 | | | | | ERG S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001011_CC_FIRB | 8156004CE82074779D19 | 13870596 | 1664630223 | | | FEDRIGONI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001012_CC_FIRB | 549300J4SXC5ALCJM731 | | | | 1448Z IM Equity | Ferrovie dello Stato SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001013_CC_FIRB | 5493004C1SL445NFDR90 | | | | F IM EQUITY | Fiat SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001014_CC_FIRB | 8156001B8AD051794959 | | | | | FINAVAL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001015_CC_FIRB | 529900X4EEX1U9LN3U39 | 1053767 | 7031 | | FNC IM EQUITY | FINMECCANICA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001016_CC_FIRB | 815600C3CCA800EF5D96 | 1134215 | | | | FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001017_CC_FIRB | 815600E12249DD563C29 | 26650695 | 1143814 | | | Gamenet S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001018_CC_FIRB | 81560098DBDD66154985 | | | | | GRANDI NAVI VELOCI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001019_CC_FIRB | 8156001250E819E30127 | | | | GCN IM EQUITY | Gruppo Coin SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001020_CC_FIRB | 8156001294017C870346 | 11027526 | 10022100159 | | | GRUPPO FINELCO SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001021_CC_FIRB | 8156005113BD16699393 | 24907200 | RM1117269 | | LTO IX Equity | GTECH S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001022_CC_FIRB | | 15541251 | 1638878 | | 4004268Z IM EQUITY | H3G S.P.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001023_CC_FIRB | 8156009414FD99443B48 | 3201267 | 363550 | | HER IM EQUITY | HERA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001024_CC_FIRB | 815600D86992FDA7B908 | 1035363 | 149288 | | IMA IM EQUITY | I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001025_CC_FIRB | 815600A7D7C7A85F8B51 | 2733792 | 1168660262 | | | I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001026_CC_FIRB | 81560033824BE53C7D28 | 3585262 | 1303501215 | | | IMAP EXPORT S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001027_CC_FIRB | 549300KTGKED5E25JR59 | | | | IND IM EQUITY | Indesit Co SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001028_CC_FIRB | 213800M4YYCP6E8YUX94 | 2714789 | 2589327 | | | IPLOM S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001029_CC_FIRB | 8156001EBD33FD474E60 | 10431674 | 281364 | | IRE IM EQUITY | IREN S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001030_CC_FIRB | 8156009D23D0FDC70C93 | 1007005 | 50 | | ITM IM Equity | Italcementi S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001031_CC_FIRB | 815600236A6B5AE5B406 | 26754254 | 167186 | | | Linea Group Holding S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001032_CC_FIRB | 549300I1NMOBS4B1LT88 | | | IT0001479374 | LUX IM EQUITY | LUXOTTICA GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001033_CC_FIRB | | 7003703 | 481230266 | | | MANGIAROTTI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001034_CC_FIRB | 815600292DA01BE68971 | 3755075 | 152396 | | 3184788Z IM EQUITY | MARCEGAGLIA - S.P.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001035_CC_FIRB | 815600C8D55034EB5379 | 3779273 | 64334 | | | Marcolin SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001036_CC_FIRB | 213800DIFN7NR7B97A50 | 552637 | 1264109 | | MS IM EQUITY | Mediaset S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001038_CC_FIRB | 815600325D15DD92A023 | 4376875 | 4846130633 | | | MOBY S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001039_CC_FIRB | | 1653085 | 110858 | | 3893422Z IM EQUITY | MONIER S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001040_CC_FIRB | 8156003A100E8AB89697 | 6794759 | 1865640369 | | | PANARIAGROUP INDUSTRIE CERAMICHE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001041_CC_FIRB | 8156001B96890989C002 | 23641842 | 5411110827 | | | PB TANKERS S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001042_CC_FIRB | 5493006293RJBDQWJL92 | 5944540 | 169833 | | PMS IM EQUITY | PERMASTEELISA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001043_CC_FIRB | 8156000256C2431C2E92 | 4495509 | 134077 | | PIA IM Equity | Piaggio & C. S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001044_CC_FIRB | 815600A0C9AFC1F2A709 | | | | PC IM Equity | Pirelli & Co SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001045_CC_FIRB | 815600EDDBB07C9BDB90 | 15591777 | 2246400218 | | | PODINI HOLDING S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001046_CC_FIRB | 815600354DEDBD0BA991 | 3465665 | 842633 | | POST IM EQUITY | POSTE ITALIANE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001047_CC_FIRB | 8156000FE0A2DC5B7852 | 16232311 | 1343952 | | PRP GR EQUITY | PRADA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001048_CC_FIRB | 213800VHJ22UE2BRRZ48 | 3830970 | 706270410 | | | PROFILGLASS S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001049_CC_FIRB | | 23687310 | 1777895 | | PRY IM EQUITY | PRYSMIAN S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001050_CC_FIRB | 815600B9FC8D18A5D034 | 1058024 | 291350635 | | | RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001051_CC_FIRB | 81560086FA79BEDD6B94 | 13270817 | | | | RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001052_CC_FIRB | | 5012487 | 8850400154 | | | SACAL - SOCIETA' ALLUMINIO CARISIO - S.P | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001053_CC_FIRB | 815600AF08EE2EC2DE92 | 1035262 | 8924 | | 226907Z IM EQUITY | SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001054_CC_FIRB | 815600FC906D230A1420 | 16077541 | 86111 | | SFL IM Equity | Safilo SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001055_CC_FIRB | 549300PHV8MBDHWB8X12 | 1086637 | 788744 | | SPM IM EQUITY | SAIPEM S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001056_CC_FIRB | 549300UKR289DF4UXQ47 | 1013056 | 525502 | | SAL | SALINI IMPREGILO S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001057_CC_FIRB | | 6524595 | 3957900487 | | | SAMMONTANA - S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001058_CC_FIRB | 8156006755200B82EB33 | 1246827 | 836320150 | | | SAN CARLO GRUPPO ALIMENTARE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001059_CC_FIRB | 5299005KJSU2AQUJUH84 | 1066932 | 49540 | | SRS IM EQUITY | SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001060_CC_FIRB | 815600D2FC31AF713B07 | 1012950 | 166476 | | | SNAI SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001061_CC_FIRB | 8156002278562044AF79 | 16067629 | 1633443 | | SRG IM Equity | SNAM SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001062_CC_FIRB | EOJCGSUI4NX234BL7V57 | 14234253 | 1594238 | | 2091Z IM EQUITY | SORGENIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001063_CC_FIRB | 815600141CFE5F4C4325 | 19113128 | 1016401 | | 4473035Z IM EQUITY | STRADA DEI PARCHI SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001064_CC_FIRB | 815600C3438977CBBE37 | 1038951 | 68670397 | | | TAMPIERI FINANCIAL GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001065_CC_FIRB | 81560029415DF1381583 | 1030384 | 195810262 | | | TECNICA GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001066_CC_FIRB | 815600AC5599D16D9A40 | 3335773 | 574643 | | MT IM EQUITY | TECNIMONT S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001067_CC_FIRB | 549300W384M3RI3VXU42 | | | IT0003497168 | TIT IM EQUITY | TELECOM ITALIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001068_CC_FIRB | 815600CD7323A82E5092 | 28935694 | 1763778 | | 2847328Z IM EQUITY | TENOVA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001069_CC_FIRB | | 1037712 | 182850362 | | | TERMOSANITARI CORRADINI - S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001070_CC_FIRB | 8156009E94ED54DE7C31 | | | | TRN IM Equity | Terna Rete Elettrica Nazionale SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001071_CC_FIRB | 549300IN56S27SDGEI85 | 18659000 | 1019536 | | 80698Z IM EQUITY | TIRRENO POWER S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001072_CC_FIRB | 8156003E86EBA167A868 | | | | 0946688D IM EQUITY | TotalErg SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001073_CC_FIRB | 815600FE9E92D9D6C309 | 3554534 | 201271 | | TFI IM EQUITY | TREVI - FINANZIARIA INDUSTRIALE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001074_CC_FIRB | | | | | 4212473Z IM EQUITY | UNIECO SOCIETA' COOPERATIVA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001075_CC_FIRB | 815600B8027C92F0DA07 | 4257672 | 1189360066 | | | VIBAC S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001076_CC_FIRB | 549300YSFQKM1C0X4E45 | 11321265 | 884361 | | WIND IM EQUITY | WIND TELECOMUNICAZIONI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001077_CC_FIRB | 549300DHPOF90OYYD780 | | | | 5108 JT Equity | Bridgestone Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001078_CC_FIRB | 549300IZYK3206QECG76 | | | | CAT SE Equity | Caterpillar Finance Corporation | JP | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001079_CC_FIRB | 549300MIFE1VEW02GY83 | | | JP3298600002 | | COSMO OIL COMPANY LTD | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001080_CC_FIRB | 549300T6IPOCDWLKC615 | | | | 6501 JT Equity | Hitachi, Ltd. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001081_CC_FIRB | J48DJYXDTLHM30UMYI18 | | | | 8001 JT Equity | Itochu Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001082_CC_FIRB | 5493004LQ0B4T7QPQV17 | | | | 6301 JT Equity | Komatsu Ltd. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001083_CC_FIRB | 4P4N3ORD02UGQT1T1W12 | | 0100-01-008776 | | 8002 JT Equity | Marubeni Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001084_CC_FIRB | KVIPTY4PULAPGC1VVD26 | | | | 8058 JP EQUITY | Mitsubishi Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001085_CC_FIRB | 5493008VBQD43X8QCS14 | | | | | Mitsui Life Insurance Company Limited | JP | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001086_CC_FIRB | 5493000QYMPFRTEY4K28 | | | | 6701 JT Equity | NEC Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001087_CC_FIRB | | | | | 7201 JP EQUITY | Nissan Motor Co Ltd | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001088_CC_FIRB | 5493003BZYYYCDIO0R13 | | | | 9984 JT Equity | SOFTBANK CORP. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001089_CC_FIRB | 5493004SE33MRLPB1W98 | | | | 2768 JP EQUITY | Sojitz Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001090_CC_FIRB | | | | | 6758 JP EQUITY | Sony Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001091_CC_FIRB | V82KK8NH1P0JS71FJC05 | | | | 8053 JP EQUITY | Sumitomo Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001092_CC_FIRB | 54930074QUY8RD0UZM08 | | | | | Suntory Holdings Limited | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001093_CC_FIRB | 549300ZLMVP4X0OGR454 | | | | 4502 JT Equity | Takeda Pharmaceutical Company Limited | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001094_CC_FIRB | 549300LBHTST91VKHO68 | | | | 6502 JT Equity | Toshiba Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001095_CC_FIRB | 5493006W3QUS5LMH6R84 | | | | TOM GY Equity | Toyota Motor Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001096_CC_FIRB | | | | | 004020 KS Equity | Hyundai Steel Co | KR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001097_CC_FIRB | | | | | 000270 KS Equity | Kia Motors Corp | KR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001098_CC_FIRB | 549300MGHLPT1EFHGF84 | | | | 2007 HK Equity | Country Garden Holdings Company Limited | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001099_CC_FIRB | 549300IHVJRWVT07S523 | | | | 3333 HK Equity | Evergrande Real Estate Group Limited | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001100_CC_FIRB | 5493003DTPH8AMMK4P51 | | | | NE UN Equity | Noble Corporation | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001101_CC_FIRB | 549300FNENFFSMO3GT38 | | | XS0835890350 | XPBR SQ Equity | Petrobras Global Finance B.V. | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001102_CC_FIRB | 213800S7DNJQX6LHTQ21 | | 133818917 | | | AB "Kauno grūdai" | LT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001103_CC_FIRB | | | | LU1014539529 | | ALTICE | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001104_CC_FIRB | 5493003BU7PAH5RRM092 | | | | APAM NA EQUITY | Aperam SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001105_CC_FIRB | 2EULGUTUI56JI9SAL165 | | | | MT LX EQUITY | ArcelorMittal SA [AM] | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001106_CC_FIRB | 549300GJ79DYFBBF5T83 | | | | 0307096D LX EQUITY | Brandbrew S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001107_CC_FIRB | 5493007GVB112FDSS786 | | B0155849 | | CNHI UN Equity | CNH Industrial Finance Europe S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001108_CC_FIRB | 549300938QUWMPITJ642 | | | | COV US EQUITY | Covidien International Finance SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001109_CC_FIRB | 529900W1S8TJDDH8YB29 | | | | | Encevo S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001110_CC_FIRB | | | 350807947 | FR0000038259 | ERF FP EQUITY | EUROFINS SCIENTIFIC SE | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001111_CC_FIRB | 213800568PRHV2JR9650 | | | XS0357281558 | GSPBEX RR Equity | Gaz Capital S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001112_CC_FIRB | 213800WHKNIC1JQQG433 | | | | 8GC GS Equity | Glencore Finance (Europe) S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001113_CC_FIRB | 8XJ8KF85PBKK1TLMFN29 | | | | | Intelsat Jackson Holdings S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001114_CC_FIRB | 549300MBM5B61VCW5A23 | | | | | International Automotive Components Group, S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001115_CC_FIRB | RUOKPID0PZ0UWJYU9J61 | | | | DE UN Equity | John Deere Bank S.A. | LU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001116_CC_FIRB | 529900XUC6PXMN6ABU42 | | | | TGH GY Equity | Logwin AG | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001117_CC_FIRB | 549300CTHC1CP86P2G96 | | | | MIICF PQ Equity | Millicom International Cellular S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001118_CC_FIRB | | | | | 0755015D LX EQUITY | NH FINANCE SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001119_CC_FIRB | 213800IUIRBFRNCYVR24 | | | | 3900394Z LX Equity | Nizi International SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001120_CC_FIRB | 549300VEJMMZCY6OBU06 | | | | PDSA NS Equity | Pacific Drilling S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001121_CC_FIRB | 529900UUYBCBB7HMVI56 | | | | | Phoenix PIB Dutch Finance B.V. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001122_CC_FIRB | 549300OZSHE4H5BFQA66 | | | | | QUILVEST SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001123_CC_FIRB | 5493000C8J3C3SZYS040 | | | | RTL BB Equity | RTL Group S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001124_CC_FIRB | 5493008JPA4HYMH1HX51 | | | | SESG FP EQUITY | SES SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001125_CC_FIRB | 549300CJ7LW6QSGIL444 | | | | | Swiss Re Europe S.A. | LU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001126_CC_FIRB | 529900BSBZ853DKUP675 | | | | | TRAXYS SARL | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001127_CC_FIRB | 549300RIG2CXWN6IV731 | | | | | CEMEX S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001128_CC_FIRB | 5493008KEVFYPMGTXO33 | | | | KOFL MM Equity | Coca-Cola FEMSA, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001129_CC_FIRB | 5493000XJLJ6C4T0PG82 | | | | GRUMAB MM Equity | GRUMA, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001130_CC_FIRB | 5493000RIXURZEBFEV60 | | | | BIMBOA MM Equity | Grupo Bimbo, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001131_CC_FIRB | 549300QOAB2GJSFM0381 | | | | 1234Z MM Equity | Grupo Petrotemex SA de CV | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001132_CC_FIRB | 549300CAZKPF4HKMPX17 | | | | | PETROLEOS MEXICANOS | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001133_CC_FIRB | 549300FW3RGHPHT21D10 | | | | ALFAA MM Equity | Sigma Alimentos, S.A. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001134_CC_FIRB | 5493000MY3DAIB0BP706 | | TNE940608HS5 | USP9084BAD03 | ALFAA MM Equity | Tenedora Nemak, S.A. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001135_CC_FIRB | 549300EMP9DT6Q35HZ31 | | | NL0000852564 | | AALBERTS INDUSTR | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001136_CC_FIRB | 549300J93WR5DPG0P466 | | KVK 33232124 | | ABB SS Equity | ABB Capital B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001137_CC_FIRB | 5493007WHKI5H75YJ358 | | KVK 34215458 | | ABE SQ Equity | Abertis Infraestructuras Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001138_CC_FIRB | 7245007QUMI1FHIQV531 | | KVK 33235189 | | | Achmea B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001139_CC_FIRB | 724500HIKX3QVUQF9G08 | | KVK 28080300 | | | Achmea Zorgverzekeringen N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001140_CC_FIRB | O4QK7KMMK83ITNTHUG69 | | KVK 27076669 | NL0000303709 | AGN NA Equity | AEGON N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001142_CC_FIRB | 724500XYJJUGXAA5QD70 | | KVK 09007809 | NL0000009132 | AKZA NA EQUITY | Akzo Nobel NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001143_CC_FIRB | 724500XBZ9QOPTI11U82 | | KVK 34108286 | | | Alliander N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001144_CC_FIRB | 549300KYQ7B0H0K66406 | | KVK 33055009 | | AML LN Equity | Amlin Europe N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001145_CC_FIRB | 724500MCUU6QOFRFEA53 | | KVK 33256360 0000 | | 792658Z PL EQUITY | AMORIM ENERGIA, BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001146_CC_FIRB | 7245000UZH70GO047N03 | | | NL0006237562 | | ARCADIS | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001147_CC_FIRB | 7245001122ND6ZFHX623 | | KVK 30037466 | NL0000334118 | ASM NA Equity | ASM International N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001148_CC_FIRB | 724500Y6DUVHQD6OXN27 | | KVK 17085815 | NL0006034001 | ASML NA EQUITY | ASML HOLDING N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001149_CC_FIRB | 7245004JOPUJ0OOWTU73 | | KVK 30031823 | | | ASR Schadeverzekering N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001150_CC_FIRB | 724500XFMNHF1GFPYJ05 | | KVK 08125298 | | 3324558Z NA Equity | BDR Thermea Group BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001151_CC_FIRB | 5299006ZHG3IXU0PNJ56 | | KvK 27106340 0000 | | 1136Z NA EQUITY | BMW Finance N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001152_CC_FIRB | | | | NL0000852580 | | BOSKALIS WESTMIN | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001153_CC_FIRB | | | | NL0010776944 | | BRUNEL INTERNAT | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001154_CC_FIRB | 529900AOH3NBA8PZFG65 | | KvK 32097651 0000 | | 0533866D NA EQUITY | Celesio Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001155_CC_FIRB | 549300WGC2HZ5J67V817 | | | | CNHI IM Equity | CNH Industrial NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001156_CC_FIRB | 549300BXVNOCYQ83FU09 | | KVK 34154633 | | KO UN Equity | Coca-Cola HBC Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001157_CC_FIRB | | | | NL0000200384 | | CORE LABORATORIES | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001158_CC_FIRB | 549300UNTCLR21YKLL62 | | KVK 30073501 | NL0000288967 | | Corio N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001159_CC_FIRB | | | | NL0009294552 | | DELTA LLOYD | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001160_CC_FIRB | 724500S75737K2SHDA03 | | KVK 22031457 | | | Delta N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001161_CC_FIRB | 213800N8X49KJRTNDM49 | | KVK 3419663 | | DGE FP Equity | Diageo Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001162_CC_FIRB | 529900M7QSB704RUUT95 | | KVK 34182495 | | AIR FP Equity | Eads Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001163_CC_FIRB | 724500KRQECMCRGM1971 | | KVK 14026250 | | | EBN B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001164_CC_FIRB | 5299007L43AQDFOW5739 | | KvK 34121496 0000 | | 1403Z NA EQUITY | EDP FINANCE BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001165_CC_FIRB | 724500R5IP6TFKTNRU48 | | KvK 24306393 | | 2091Z NA Equity | Eneco Holding NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001166_CC_FIRB | 549300XW2F91G4T4WC42 | | KVK 34149162 | | ENL GY Equity | ENEL Investment Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001167_CC_FIRB | 529900011V8VJ3BUKR64 | | KVK 17115973 | | RWE GF Equity | Essent N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001168_CC_FIRB | | | | NL0000288876 | | EUROCOMMERCIAL | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001169_CC_FIRB | | | | NL0000352565 | | FUGRO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001170_CC_FIRB | 2138005FTXOJUBQ5J563 | | KVK 24243533 | | GAS SQ Equity | Gas Natural Fenosa Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001171_CC_FIRB | 724500EJ2TDPAITRSJ55 | | KVK 02089290 | | | GasTerra B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001172_CC_FIRB | | | | NL0000400653 | | GEMALTO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001173_CC_FIRB | 549300L10EVYURBFIH66 | | KVK 55293980 | | | Global Blue Acquisition B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001174_CC_FIRB | 529900SNLFF5M6HJ1T36 | | KvK 33286563 0000 | | 1004Z NA EQUITY | Haniel Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001175_CC_FIRB | 724500K5PTPSST86UQ23 | | KVK 33011433 | NL0000009165 | HEIA NA Equity | Heineken NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001176_CC_FIRB | 7245008C9KMJL9P2UI77 | | KVK 34323653 | | | Hyva Global B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001177_CC_FIRB | 724500CR19MQGFWFBZ64 | | KvK 34217578 0000 | | 0308206D NA EQUITY | ICL Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001178_CC_FIRB | TLLG0UTU6ZHOG003X735 | | | | | Imperial Mobility Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001179_CC_FIRB | 54930050LBZUR4138I72 | | KVK 27120438 | | | ING Re (Netherlands) N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001180_CC_FIRB | | | KVK 24311905 | | 2872423Z NA Equity | InterGen NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001181_CC_FIRB | 724500C9GNBV20UYRX36 | | KVK 35000363 | NL0010672325 | AH NA Equity | Koninklijke Ahold NV [Royal Ahold NV] | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001182_CC_FIRB | 724500V38C5KTDY5BS93 | | KVK 30058019 | NL0000337319 | BAMNB NA Equity | Koninklijke BAM NBM NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001183_CC_FIRB | 724500SNT1MK246AHP04 | | KVK 14022069 | NL0000009827 | DSM NA EQUITY | Koninklijke DSM N.V | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001184_CC_FIRB | 549300YO0JZHAL7FVP81 | | KVK 02045200 | NL0000009082 | KPN NA Equity | Koninklijke KPN NV [Royal KPN NV] | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001185_CC_FIRB | H1FJE8H61JGM1JSGM897 | | KVK 17001910 | NL0000009538 | PHIA NA Equity | Koninklijke Philips Electronics N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001186_CC_FIRB | 724500HZ4BN317I12G68 | | KVK 06016321 | | KTC NA Equity | Koninklijke Ten Cate NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001187_CC_FIRB | 724500UL634GFV1KYF10 | | KVK 24295332 | NL0009432491 | VPK NA Equity | Koninklijke Vopak NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001188_CC_FIRB | 529900WQGOTJDYG9NP76 | | KVK 09151956 | | LXS GF Equity | Lanxess Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001189_CC_FIRB | 5H8RMHHYTWIP1RKLCE38 | | KvK 34115238 0000 | | 2177Z NA EQUITY | Linde Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001190_CC_FIRB | 549300J6QSW38QNOJK61 | | KVK 57924562 | | | LYB International Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001191_CC_FIRB | BN6WCCZ8OVP3ITUUVN49 | | KVK 24473890 | | DLY GB Equity | LyondellBasell Industries N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001192_CC_FIRB | 635400TMCKVEU87EJ582 | | KVK 24321697 | | | METINVEST B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001193_CC_FIRB | 529900PF6F1OHRZVU341 | | KvK 33178683 0000 | | 1169Z NA EQUITY | Metro Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001194_CC_FIRB | 6354007MKEEGGVUMXO83 | | KVK 34239108 | | | New World Resources N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001195_CC_FIRB | 724500RKMOD48AIWKD94 | | KvK 24307569 0000 | | 3893886Z NA EQUITY | NIDERA B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001196_CC_FIRB | 54930062JS29A5N4GO82 | | KVK 34248449 | | | Nielsen Holdings N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001197_CC_FIRB | 724500GQV9YLNSWECU41 | | KVK 17179668 | | | Nord Gold N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001198_CC_FIRB | 724500TXS5HH3GY4UW42 | | KVK 30124358 | | | NS Groep N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001199_CC_FIRB | 5299000CMF80GY2U0U47 | | KVK 16074305 | NL0010395208 | NUO NA Equity | Nutreco Holding NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001200_CC_FIRB | 724500HT4YW45B1Y7859 | | KVK 57585083 | | | OAK Leaf B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001201_CC_FIRB | 549300NCMRGIBJYUOE57 | | | NL0010558797 | | OCI | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001202_CC_FIRB | 724500IM9A059TQLBX63 | | | | | OCI Nitrogen BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001203_CC_FIRB | 72450053F5WRDY8CDZ66 | | KVK 24291478 | | OI US Equity | OI European Group B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001204_CC_FIRB | Q47A62EK6GMSID3Y8C39 | | KVK 17133742 | XS0788529096 | PCAR US Equity | PACCAR Financial Europe B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001205_CC_FIRB | 549300N522D3SS8MKV65 | | KvK 24320769 0000 | | 3617372Z NA EQUITY | PETROBRAS NETHERLANDS BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001206_CC_FIRB | 549300VGHFJJ58HE2B54 | | KVK 17008551 | | PHIA NA Equity | Philips Electronics NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001207_CC_FIRB | 529900N9UJEHN9UPXN50 | | | | | PHOENIX PIB FINANCE BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001208_CC_FIRB | 724500Q41FHN0P1GPC53 | | KVK 27168968 | NL0009739416 | TNT LI Equity | PostNL N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001209_CC_FIRB | 54930036WK3GMCN17Z57 | | | | QIA GY Equity | Qiagen NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001210_CC_FIRB | 7245009EAAUUQJ0U4T57 | | KVK 33216172 | NL0000379121 | RAND NA EQUITY | RANDSTAD HOLDING NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001211_CC_FIRB | 549300XO8R7MPISUO753 | | KVK 33155037 | NL0006144495 | | Reed Elsevier NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001212_CC_FIRB | 5493002YCY6HTK0OUR29 | | KVK 24251372 | XS0202649934 | REP GY Equity | Repsol International Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001213_CC_FIRB | | | KVK 34179503 | GB00B03MM408 | RDSA NA EQUITY | ROYAL DUTCH SHELL PLC | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001214_CC_FIRB | 5493002N51KZCVBDMS27 | | 24114856 | NL0006055329 | | ROYAL IMTECH NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001215_CC_FIRB | 213800LBMMAIG1FQP389 | | KVK 14105351 | | SABIC AB Equity | SABIC Capital I B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001216_CC_FIRB | | | | NL0000360618 | | SBM OFFSHORE | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001217_CC_FIRB | 529900KEH8410ESH1483 | | KVK 53761790 | | | Schaeffler Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001218_CC_FIRB | 724500DX7Q1A19SPY530 | | KVK 34166584 | | | Schiphol Nederland B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001219_CC_FIRB | 7245001TBT3NI9SPNJ75 | | | | | SHV Netherlands NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001220_CC_FIRB | TAFO772JB70PDRN5VS48 | | KvK 27092998 0000 | | 1223Z NA EQUITY | Siemens Financieringsmaats-chappij N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001221_CC_FIRB | 724500E9ZG6JMH6E2I14 | | | NL0000817179 | | SLIGRO FOOD GROUP | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001222_CC_FIRB | 724500ZTKJYJMWVLWJ82 | | KVK 34297413 | | | SRLEV N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001223_CC_FIRB | 5493002SSXOL85X3XC87 | | KVK 58623701 | | | Syncreon Group B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001224_CC_FIRB | 724500LTUWK3JQG63903 | | KVK 09083317 | | | TenneT Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001225_CC_FIRB | 7245008G22FOV7TYYJ34 | | KVK 06045666 | NL0000852523 | TWEKA NA EQUITY | TKH Group NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001226_CC_FIRB | 724500978QL7NKMLTQ37 | | KVK 34210949 | | | TMF Group Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001227_CC_FIRB | | | | NL0009739424 | | TNT EXPRESS | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001228_CC_FIRB | 724500L44K67W7UW1C59 | | | | | TomTom International B.V | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001229_CC_FIRB | 724500OPA8GZSQUNSR96 | | KVK 33194984 | | TOM GY Equity | Toyota Motor Finance (Netherlands) B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001230_CC_FIRB | PX7SUPU7HUNJBQ8BPI65 | | KVK 33236939 | | 585233Z NA Equity | Trafigura Beheer BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001231_CC_FIRB | 549300TK7G7NZTVM1Z30 | | KVK 24051830 | NL0000009355 | UNIA NA Equity | Unilever NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001232_CC_FIRB | 549300IW6C3SRHUUK147 | | | | | Vitol Holding BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001234_CC_FIRB | 549300FRXSUUW3M2Q281 | | | | | WABCO Europe Holdings BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001235_CC_FIRB | 724500522D3ORUTUGW47 | | KVK 05078970 | | WAVIN NA Equity | Wavin NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001236_CC_FIRB | 724500YRQCY3BD9RJZ92 | | | NL0000289213 | | WERELDHAVE | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001237_CC_FIRB | 724500TEM53I0U077B74 | | KVK 33202517 | NL0000395903 | WKL NA EQUITY | Wolters Kluwer N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001238_CC_FIRB | 5JB3IE65ZU13TA0DGN10 | | | | | Würth Finance International B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001239_CC_FIRB | | | | NL0006294290 | | ZIGGO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001240_CC_FIRB | | | | | BWO NO Equity | BW Offshore Shipholding Ltd | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001241_CC_FIRB | 5493004ZHCILEMZLBS85 | | 00304772770005 | | | FERD AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001242_CC_FIRB | 5493009F6KP3UMLPOY27 | | 931186744 | | | ICA Norge AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001243_CC_FIRB | 549300ZLJDXBXUNCY824 | | 936738540 | | | National Oilwell Varco Norway AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001244_CC_FIRB | 549300N1SDN71ZZ8BO45 | | | | NHY NO Equity | Norsk Hydro ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001245_CC_FIRB | 529900J8VSH14TP5VD23 | | | | | ODFJELL SE | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001246_CC_FIRB | 213800T66DRTE6O6BV87 | | 916235291 | | PGS NO Equity | Petroleum Geo-Services ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001247_CC_FIRB | 529900TH4OAW7WYG1777 | | 987059699 | | | Statkraft AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001248_CC_FIRB | OW6OFBNCKXC4US5C7523 | | 923609016 | | STL NO Equity | Statoil ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001249_CC_FIRB | R7NJHU48LTCIOB9BVU57 | | | | CNU NZ Equity | Chorus Limited | NZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001250_CC_FIRB | 259400GYHYZPQ0HTMT82 | | | | CIE PW Equity | Ciech S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001251_CC_FIRB | 259400A9BI23M3K1NK82 | | | | LTS PW EQUITY | GRUPA LOTOS S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001252_CC_FIRB | 259400WT6MCX3V59XI09 | | | | | Netia S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001253_CC_FIRB | 259400TOMPUOLS65II22 | | 10681 | | TPA1 GB Equity | ORANGE POLSKA SA | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001254_CC_FIRB | 259400TGY6IYEP2EFW87 | | 467426 | | | POLKOMTEL SP. Z O.O. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001255_CC_FIRB | 259400VVMM70CQREJT74 | | 28860 | | PKN PW Equity | Polski Koncern Naftowy ORLEN S.A. (PKN) | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001256_CC_FIRB | 259400NAPDFBOTNCRL54 | | | | TPE PW Equity | TAURON Polska Energia S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001257_CC_FIRB | Q1ECZWEVT6ZTFERCPG94 | | | PLTLKPL00017 | OPL PW EQUITY | TELEKOMUNIKACJA POLSKA SA | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001258_CC_FIRB | 213800RQXBBZ6KSP1172 | | 500311390 | | | AMORIM & IRMAOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001259_CC_FIRB | 2138002PLGLYW8EP7248 | | | | | AMORIM HOLDING II SGPS SA | PT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001260_CC_FIRB | 213800V5Z38TLIRQW516 | | 500700834 | | | ANA AEROPORTOS PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001261_CC_FIRB | | | 502607920 | | | AUCHAN PORTUGAL HIPER-MERCADOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001262_CC_FIRB | 549300I1KNBNPPKW7528 | | 500038015 | | | AUTO SUECO LDA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001263_CC_FIRB | 549300RU6UYW1UMYOP92 | | 500194670 | | | BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001264_CC_FIRB | | | | PTBRI0AM0000 | BRI PL EQUITY | BRISA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001265_CC_FIRB | 549300FREK460JU7RG08 | | 500060266 | | | CELULOSE BEIRA INDUSTRIAL-CELBI SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001266_CC_FIRB | 549300TF1SUYCFUO3840 | | 503309362 | | | COLEP PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001267_CC_FIRB | | | 507195515 | | | CONTROLINVESTE SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001268_CC_FIRB | 213800X28CMB8LAIT849 | | 502557400 | | | CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001269_CC_FIRB | 549300RGQV4M16FESU23 | | 500832234 | | | CUF QUIMICOS INDUSTRIAS, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001270_CC_FIRB | 529900CLC3WDMGI9VH80 | | | PTEDP0AM0009 | EDP PL EQUITY | EDP - Energias de Portugal S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001271_CC_FIRB | 529900LOXJVWGOH84656 | | 503293695 | | | EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001272_CC_FIRB | | | 504885367 | | | ESPIRITO SANTO SAUDE SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001273_CC_FIRB | 2138003319Y7NM75FG53 | | 504499777 | PTGALIOE0009 | GALP PL Equity | GALP ENERGIA SGPS, S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001274_CC_FIRB | 213800Y3V72PI6W8KG10 | | 511220448 | | | GRUPO PESTANA - SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001275_CC_FIRB | 259400A8SZP10GB5IB19 | | | PTJMT0AE0001 | JMT PL EQUITY | J.MARTINS | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001276_CC_FIRB | | | 500073880 | | | LENA ENGENHARIA CONSTRUCOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001277_CC_FIRB | 549300SNYKYW15R3UE62 | | 502011475 | | | MODELO CONTINENTE HIPER-MERCADOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001278_CC_FIRB | 549300TLPT6W9R3CLQ86 | | 500197814 | | | MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001279_CC_FIRB | 5493003NN4LXUF8JA244 | | | | | Ocidental Companhia Portuguesa de Seguros de Vida, S.A. | PT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001280_CC_FIRB | 54930071D35BVUPC5942 | | 502604751 | | | OPTIMUS-COMUNICACOES S.A | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001281_CC_FIRB | | | 507979265 | | | OPWAY - SGPS, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001282_CC_FIRB | 213800ZWKG61JG7ZCF61 | | 500697370 | | | PETROLEOS PORTUGAL PETROGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001283_CC_FIRB | 259400DRC6WOXNVW8B57 | 500829993 | 500829993 | | 90413Z PL EQUITY | PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001284_CC_FIRB | 549300UNIB7M2AXUXS35 | | | PTPTI0AM0006 | PTCL TQ EQUITY | Portucel S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001285_CC_FIRB | 549300FR1FN48IGHR915 | | | PTREL0AM0008 | RENE PL Equity | REN-Redes Energeticas Nacionais, SGPS, S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001286_CC_FIRB | | | 500246963 | | | REPSOL PORTUGUESA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001287_CC_FIRB | 5493002X2CCY60HWCU94 | | 500243590 | | | SECIL COMP GERAL CAL CIMENTO SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001288_CC_FIRB | 549300PXZF74GVQM6867 | | 500058580 | | | SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001289_CC_FIRB | 549300EZYIURQ5RGSE56 | | 500278571 | | | SOVENA OILSEEDS PORTUGAL, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001290_CC_FIRB | 549300KFJPELBPMQH079 | | 500833532 | | | SOVENA PORTUGAL CONSUMER GOODS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001291_CC_FIRB | 959800201400058132 90 | | 505042037 | | | SUMOL+COMPAL MARCAS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001292_CC_FIRB | | | 500097488 | | | TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001293_CC_FIRB | 549300CNE5R74B3XKF57 | | 505266202 | | | UNICER BEBIDAS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001294_CC_FIRB | | 503933139 | 503933139 | | 3646175Z PL EQUITY | UNILEVER JERÓNIMO MARTINS, LDA. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001295_CC_FIRB | 213800IDK8UTYDSFOG74 | | 502544180 | | | VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001296_CC_FIRB | | 500302200 | 500302200 | | 0265472D PL EQUITY | ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001297_CC_FIRB | 549300VOFQC1SPGTZM19 | | 503039063 | | | ZON TV CABO PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001298_CC_FIRB | 549300D3EIDZJB62TR20 | | 21183 | | ORDS QD Equity | Ooredoo Q.S.C. | QA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001299_CC_FIRB | 549300UKYDM6L8HEPU79 | | | | SNP RO EQUITY | OMV PETROM S.A. | RO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001300_CC_FIRB | 549300F8ZIGJVUPIU797 | | 24297754 | | | Rompetrol Group N.V. (The) | RO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001301_CC_FIRB | | | | | GAZP RU Equity | Gazprom OAO | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001302_CC_FIRB | | | | | ROSN RU Equity | OJSC Oil Co Rosneft | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001303_CC_FIRB | | | | | TATN RU Equity | Tatneft OAO | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001304_CC_FIRB | 5493007RN7O98MYBX124 | | | | | AKTIEBOLAG LINDEX | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001305_CC_FIRB | 549300UCKT2UK88AG251 | | | SE0000695876 | ALFA SS EQUITY | Alfa Laval AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001306_CC_FIRB | 549300YECS8HKCIMMB67 | | | SE0000255648 | ASSAB SS EQUITY | Assa Abloy AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001307_CC_FIRB | 213800T8PC8Q4FYJZR07 | | 5560142720 | SE0000122467 | ATCOA SS EQUITY | Atlas Copco Aktiebolag | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001308_CC_FIRB | 2138002GW5WN1UYZAO32 | | 55611256900004 | | | BILIA AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001309_CC_FIRB | 549300YJUYJ9A24RXL71 | | | SE0005906922 | SE0005906922 Corp | BILLERUDKORSNÄS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001310_CC_FIRB | 549300ZACGIQHBBMOD20 | | 5560269549 | | BONN SS EQUITY | Bonnier Finans AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001311_CC_FIRB | 213800SE6FV3UDEIEY92 | | 72317831 | | | CAPIO AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001312_CC_FIRB | 549300GU5OHTR1T5IY68 | | | SE0005932225 | SE0005932225 Corp | Castellum AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001313_CC_FIRB | 549300HCT1WLHEXNLZ18 | | | | | Dometic Holding AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001314_CC_FIRB | 549300Y3HHZB1ZGFPJ93 | | | | ELUXA SS Equity | Electrolux AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001315_CC_FIRB | 549300JNPI46XNH0PM97 | | | | | Fabege AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001316_CC_FIRB | 5493003PZ4F570G3W735 | | | | | GETINGE AB, | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001317_CC_FIRB | 529900XKWB408ZZYBF68 | | | | | GREEN CARGO AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001318_CC_FIRB | 213800YUV362W4E1LP46 | | | | | H & M Hennes & Mauritz GBC AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001319_CC_FIRB | 54930033BTSY61VHUR49 | | 55601011550004 | | | HALDEX AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001320_CC_FIRB | 549300VOTS5OZ82UTG69 | | | SE0005934320 | SE0005934320 Corp | HEMSÖ FASTIGHETS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001321_CC_FIRB | 549300WJFW6ILNI4TA80 | | 5561904771 | SE0000103699 | HEXAB SS EQUITY | Hexagon AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001322_CC_FIRB | 52990080SH3454F0QE68 | | 5560013301 | SE0000109290 | HOLMB SS EQUITY | Holmen AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001323_CC_FIRB | 549300GYQIIJ3UXB7655 | | | SE0001662222 | HUSQB SS EQUITY | HUSQVARNA AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001324_CC_FIRB | 549300VEBQPHRZBKUX38 | | 556013-8298 | XS0795505402 | INVEA SS Equity | Investor AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001325_CC_FIRB | 529900X0UEM9DOM6FK12 | | 5560452103 | SE0000806994 | JM SS EQUITY | JM AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001326_CC_FIRB | 549300VD6SNNS5N5V183 | | | | | KORAB INTERNATIONAL AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001327_CC_FIRB | 5493005OXRTBK0WSJN46 | | 5565451217 | SE0000549412 | KLED SS EQUITY | Kungsleden AB | SE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001328_CC_FIRB | 529900AB08F05L4HWU11 | | | | | LANTMÄNNEN EK FÖR | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001329_CC_FIRB | 213800NS2XXVRYS7WP40 | | | SE0002683557 | LOOMB SS EQUITY | Loomis AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001330_CC_FIRB | 549300SNQNTHQLZQON04 | | 5564272812 | SE0000221723 | MEDAA SS EQUITY | Meda AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001331_CC_FIRB | 549300E8NDODRSX29339 | | 5563099158 | SE0000412371 | MTGB SS EQUITY | MODERN TIMES GROUP MTG AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001332_CC_FIRB | 213800WRGLW3CY4MHW53 | | 55603451740004 | | | NCC | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001333_CC_FIRB | 549300KUJMRC9NW93S96 | | | | | Nobina sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001334_CC_FIRB | 5493007VGEKBZGZ6PC69 | | | | | NYNAS AB (PUBL) | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001335_CC_FIRB | 549300ES84TRW7EWGU35 | | | | | Perstorp Holding AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001336_CC_FIRB | 549300S2D8BDH1CKLI47 | | | | | PostNord AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001337_CC_FIRB | 549300MIHCMD8DCSBY41 | | 55607269770034 | | | Preem | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001338_CC_FIRB | 549300ZHO4JCQQI13M69 | | 556036-0793 | SE0000112385 | SE0005567088 Corp | SAAB AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001339_CC_FIRB | 5299008ZUAXN43LVZF54 | | | | SAND SS Equity | Sandvik AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001340_CC_FIRB | 5299001G94UPTI8C7N54 | | 5566577416 | | 0301536D SS EQUITY | Sandvik Treasury AB | SE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001341_CC_FIRB | 529900AE1FZNUH6EVS39 | | | SE0003366871 | SAS SS EQUITY | SAS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001342_CC_FIRB | 529900BZYSUQLQSPNR07 | | 5560840976 | SE0000308280 | SCVB SS EQUITY | Scania CV AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001343_CC_FIRB | 635400TTYKE8EIWDS617 | | | | SECUB SS Equity | Securitas AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001344_CC_FIRB | 5493004WOSC31U83UG49 | | 5561063834 | | SKAB SS EQUITY | Skanska Financial Services | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001345_CC_FIRB | 549300MA1BZYJU87BW55 | | 5560339086 | SE0000113250 | SKAB SS EQUITY | Skanska Sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001346_CC_FIRB | 549300X6MQ0GG8BRY481 | | | | | SKF sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001347_CC_FIRB | 5493002FIVSWBLEV7P15 | | | | | SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001348_CC_FIRB | 529900329VS14ZIML164 | | 5560163429 | SE0000171100 | SSABA SS EQUITY | SSAB AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001349_CC_FIRB | 529900J0C48FH28HNQ19 | | 5563137933 | SE0000120669 | SSABA SS EQUITY | SSAB Emea AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001350_CC_FIRB | 213800CWLTI7WZCC2R35 | | 5560010802 | | 1081Z SS EQUITY | Stena AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001351_CC_FIRB | 5299005HSK597UX55629 | | | | | SVEASKOG FÖRVALTNINGS AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001352_CC_FIRB | 549300FW5JDRV1IJ0M67 | | | | SCAB SS Equity | Svenska Cellulosa AB [SCA] | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001353_CC_FIRB | 529900ZERGNJBEQEX179 | | 55679708180004 | | | SWEDAVIA AB SWEDAVIA EKONOMI | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001354_CC_FIRB | 5493005DU3003SGUC166 | | | | | SWEDISH HOSPITAL PARTNERS AB, | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001355_CC_FIRB | 529900YVXCGNWAUYZG78 | | | SE0000310336 | SWMA SS EQUITY | Swedish Match AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001356_CC_FIRB | 213800EKD193RVI9HL76 | | 5564108917 | SE0000314304 | TEL2B SS EQUITY | Tele2 AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001357_CC_FIRB | 549300W9JLPW15XIFM52 | | 556016-0680 | XS0435008726 | ERICB SS Equity | Telefonaktiebolaget LM Ericsson | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001358_CC_FIRB | 213800FSR9RNDUOTXO25 | | | | TLSN SS Equity | TeliaSonera AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001359_CC_FIRB | 5493006LU5JO4P7HQ305 | | | | | THULE HOLDING AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001360_CC_FIRB | 213800XY16PAWG2PAD14 | | | | TRELB SS Equity | Trelleborg AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001361_CC_FIRB | 5493007LNZSEWN5KTV42 | | | SE0005769270 | SE0005769270 Corp | Vasakronan | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001362_CC_FIRB | 549300T5RZ1HA5HZ3109 | | | | VATT SS Equity | Vattenfall AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001363_CC_FIRB | 549300HGV012CNC8JD22 | | | SE0000115420 | VOLVB SS EQUITY | Volvo AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001364_CC_FIRB | 54930083GODGBHODQ153 | | 189744 | | | Global A&T Electronics Ltd. | SG | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001365_CC_FIRB | 33D7DTWH8BNIUWE0IF81 | | | | OLAM SP Equity | Olam International Ltd | SG | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001366_CC_FIRB | | | | | 7536988Z SK EQUITY | Volkswagen Slovakia A.S. | SK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001367_CC_FIRB | 549300QOGMPTKB6W7G56 | | 1.07544E+11 | USY71548BY95 | PTT TB Equity | PTT Public Company Limited | TH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001368_CC_FIRB | 8RS0AKOLN987042F2V04 | | | | NXWA GF Equity | 21st Century Fox America, Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001369_CC_FIRB | LUZQVYP4VS22CLWDAR65 | | | US88579YAF88 | MMM SE Equity | 3M Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001370_CC_FIRB | HQD377W2YR662HK5JX27 | | IL08142220 | | ABT US Equity | Abbott Laboratories | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001371_CC_FIRB | FR5LCKFTG8054YNNRU85 | | DE5126809 | | 4AB GF Equity | AbbVie Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001372_CC_FIRB | 549300T0GJTEK811VI53 | | | | WPI US EQUITY | Actavis, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001373_CC_FIRB | 549300QKBENKLBXQ8968 | | PA724325 | | AET US Equity | Aetna Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001374_CC_FIRB | LYOM0B2GCF1JWXK5ZG04 | | | | AGCO UN Equity | AGCO Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001375_CC_FIRB | QUIX8Y7A2WP0XRMW7G29 | | | | A UN Equity | Agilent Technologies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001376_CC_FIRB | 9PO87UV78U1JHLR68X04 | | | | 8685 JT Equity | AIG Financial Products Corp. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001377_CC_FIRB | 7QEON6Y1RL5XR3R1W237 | | | | APD US Equity | Air Products & Chemicals Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001378_CC_FIRB | ABPN11VOHLHX6QR7XQ48 | | | | AA US Equity | Alcoa Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001379_CC_FIRB | XSGZFLO9YTNO9VCQV219 | | | | MO US Equity | Altria Group Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001380_CC_FIRB | ZXTILKJKG63JELOEG630 | | DE2620453 | | AMZN US Equity | Amazon.com, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001381_CC_FIRB | IWUQB36BXD6OWD6X4T14 | | DE0332421 | | AAL UW Equity | American Airlines, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001382_CC_FIRB | B6Q2VFHD1797Q7NZ3E43 | | CAC0951492 | | 7267 JT Equity | American Honda Finance Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001383_CC_FIRB | 5493006ORUSIL88JOE18 | | | | AMT US Equity | American Tower Corp [ex-American Tower System] | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001384_CC_FIRB | 549300D3L3G0R4U4VT04 | | | | APH US Equity | Amphenol Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001385_CC_FIRB | B78FQ7XBQFLP4AYJ6F79 | | | | APC US Equity | Anadarko Petroleum Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001386_CC_FIRB | 72ZZ1XRHOOU9P9X16K08 | | | | APA US Equity | Apache Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001387_CC_FIRB | HWUPKR0MPOU8FGXBT394 | | CAC0806592 | | AAPL US Equity | Apple Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001388_CC_FIRB | 42YMHYH0XMHJEXDUB065 | | | | | ARAMARK Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001389_CC_FIRB | W47HVZ7Q6FXL86RELH91 | | DE0717711 | | ACI US Equity | Arch Coal, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001390_CC_FIRB | 549300LO13MQ9HYSTR83 | | DE0152524 | | ADM US Equity | Archer-Daniels-Midland Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001391_CC_FIRB | 0C0SZC7H22UWI2NA3R46 | | | | ARRS UW Equity | Arris Group, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001392_CC_FIRB | 549300YNNLBXT8N8R512 | | NYCARREUS | | ARW US Equity | Arrow Electronics, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001393_CC_FIRB | 6O4MRU8C1MS0K34UQF79 | | KY0580261 | | ASH US Equity | Ashland Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001394_CC_FIRB | 549300Z40J86GGSTL398 | | DE2018584 | | T* MM Equity | AT&T Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001395_CC_FIRB | QVLWEGTD2S8GJMO8D383 | | | | ATO US Equity | Atmos Energy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001396_CC_FIRB | HGBOLILQXWER4SAL2I23 | | | | ADP US Equity | Automatic Data Processing | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001397_CC_FIRB | GA3JGKJ41LJKXDN23E90 | | | | | Autozone Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001398_CC_FIRB | XN8R4HH1TVC1XOCL5P21 | | | | CAR US EQUITY | Avis Budget Car Rental LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001399_CC_FIRB | XJI53DCPL7QABOWK4Z75 | | NYCAVNTUS | | AVT US Equity | Avnet, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001400_CC_FIRB | 5493007RY69UEB1F1B45 | | | | AVP US Equity | Avon Products, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001401_CC_FIRB | MF62XBVMNYTYMC18DL76 | | DE2416636 | | BA/ LN Equity | BAE Systems Holdings Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001402_CC_FIRB | | | | | BHI US EQUITY | Baker Hughes Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001403_CC_FIRB | EWRDABCN7XBHM37LIA98 | | DE2072335 | | | Beam Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001404_CC_FIRB | HL5XPTVRV0O8TUN5LL90 | | MN1K-1056 | | BBY US Equity | Best Buy Co., Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001405_CC_FIRB | KK5MZM9DIXLXZL9DZL15 | | DE2322568 | | BMW HB Equity | BMW US Capital, LLC | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001406_CC_FIRB | 549300DSFX2IE88NSX47 | | | | BWA US Equity | BorgWarner Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001407_CC_FIRB | Y6ZDD9FP4P8JSSJMW954 | | DE0874815 | | BSX UN Equity | Boston Scientific Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001408_CC_FIRB | 549300GMUCJ08527GQ81 | | IN182869-107 | | BP/ LN Equity | BP Corporation North America Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001409_CC_FIRB | 549300YYMNSW7KWZH127 | | | | BP/ LN Equity | BP Products North America Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001410_CC_FIRB | HLYYNH7UQUORYSJQCN42 | | | | BMY US EQUITY | Bristol Myers Squibb Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001411_CC_FIRB | 5493007M0RIN8HY3MM77 | | | | BG US Equity | Bunge Limited | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001412_CC_FIRB | Y7ET3D9SDOFUZ515FE28 | | DE0799956 | | CA US Equity | CA, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001413_CC_FIRB | 43R4VPJBXTU2O15HEF41 | | | | | Calpine Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001414_CC_FIRB | 5493007JDSMX8Z5Z1902 | | | | CPB US Equity | Campbell Soup Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001415_CC_FIRB | CCU46N3GJMF4OK4N7U60 | | OH535613 | | CAH US Equity | Cardinal Health, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001416_CC_FIRB | QXZYQNMR4JZ5RIRN4T31 | | | | 3091Z US Equity | Cargill Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001417_CC_FIRB | EDBQKYOPJUCJKLOJDE72 | | DE0921323 | | CAT SE Equity | Caterpillar Financial Services Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001418_CC_FIRB | WRJR7GS4GTRECRRTVX92 | | | | CAT US EQUITY | Caterpillar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001419_CC_FIRB | 5KYC8KF17ROCY24M3H09 | | DE2106821 | | C5S GM Equity | CBS Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001420_CC_FIRB | CD30XVRLT4QO00B1C706 | | DE3780476 | | CE UN Equity | Celanese US Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001421_CC_FIRB | 4SIHMF0MOSTTL8CD0X64 | | | | CELG US Equity | Celgene Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001422_CC_FIRB | 21TPXMRRHFKOBHDC8J74 | | | | | CenterPoint Energy Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001423_CC_FIRB | 8E6NF1YAL0WT6CWXXV93 | | | | CSCO US EQUITY | Cisco Systems Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001424_CC_FIRB | 549300IA9XFBAGNIBW29 | | | | | CMS Energy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001425_CC_FIRB | B0QU0GIVGFFMCOP5RJ72 | | DE4789658 | | CKK GB Equity | Coca-Cola Enterprises, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001426_CC_FIRB | 2V9V7M0RUQG9M2J4IC47 | | | | | Colfax Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001427_CC_FIRB | YMEGZFW4SBUSS5BQXF88 | | DE0156313 | | CL US Equity | Colgate-Palmolive Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001428_CC_FIRB | 51M0QTTNCGUN7KFCFZ59 | | PA3039985 | | CTP GB Equity | Comcast Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001429_CC_FIRB | 549300OQS2LO07ZJ7N73 | | DE0406521 | | CMC US Equity | Commercial Metals Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001430_CC_FIRB | 6113F6JQLWIUGTBN1L36 | | | | CSC US equity | Computer Sciences Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001431_CC_FIRB | 54930035UDEIH090K650 | | DE0818944 | | CAG US Equity | ConAgra Foods, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001432_CC_FIRB | SYHS7HRDXLL4I0IQ8776 | | | | CXO US EQUITY | Concho Resources Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001433_CC_FIRB | 6VJJ5GQWIRDQ06DUXG89 | | DE0064324 | | COP US Equity | ConocoPhillips Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001434_CC_FIRB | 549300JK3KH8PWM3B226 | | DE2277631 | | CNX UN Equity | CONSOL Energy Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001435_CC_FIRB | 29DX7H14B9S6O3FD6V18 | | | | CTO GM Equity | Costco Wholesale Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001436_CC_FIRB | 549300BO9IWPF3S48F93 | | | | COTY US EQUITY | Coty Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001437_CC_FIRB | TVRMNZKRGA8LPW6XPG60 | | | | | Cox Enterprises Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001438_CC_FIRB | RPPGGRL1J75WGF2DFO04 | | PA3337938 | | CCK US Equity | Crown Americas LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001439_CC_FIRB | ZUNI8PYC725B6H8JU438 | | IN194062-043 | | CMI UN Equity | Cummins Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001440_CC_FIRB | S4BKK9OTCEWQ3YHPFM11 | | | | DHR US EQUITY | Danaher Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001441_CC_FIRB | PWFTNG3EI0Y73OXWDH08 | | | | DE US EQUITY | Deere & Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001442_CC_FIRB | 3E70L4WYANTIWWIPHC81 | | | | DELL US EQUITY | Dell Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001443_CC_FIRB | Q2CCMS6R0AS67HJMBN42 | | | | DAL US EQUITY | Delta Air Lines Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001444_CC_FIRB | 54930042348RKR3ZPN35 | | DE2155705 | | DVN US Equity | Devon Energy Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001445_CC_FIRB | F14FQJ2EEHW5VPYUHL14 | | | | DO US Equity | Diamond Offshore Drilling, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001446_CC_FIRB | 549300Z1UGYT5725XB67 | | DE3535468 | | DTV TQ Equity | DIRECTV Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001447_CC_FIRB | ILUL7B6Z54MRYCF6H308 | | | | D US EQUITY | Dominion Resources Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001448_CC_FIRB | 549300FMC2ALGA7N9E80 | | DE0412823 | | DOV UN Equity | Dover Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001449_CC_FIRB | ZQUIP1CSZO8LXRBSOU78 | | | | DOW US EQUITY | Dow Chemical Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001450_CC_FIRB | 549300IX8SD6XXD71I78 | | | | DTE US EQUITY | DTE Energy Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001451_CC_FIRB | FDPVHDGJ1IQZFK9KH630 | | DE2345566 | | EMN UN Equity | Eastman Chemical Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001452_CC_FIRB | 0NZWDMRCE180888QQE14 | | | | ETN US EQUITY | Eaton Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001453_CC_FIRB | OML71K8X303XQONU6T67 | | DE2871352 | | EBAY US Equity | eBay Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001454_CC_FIRB | FRDRIPF3EKNDJ2CQJL29 | | | | LLY US EQUITY | Eli Lilly & Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001455_CC_FIRB | FGLT0EWZSUIRRITFOA30 | | | | EMR UN Equity | Emerson Electric Co. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001456_CC_FIRB | GHFPUH0OZ5JLGJXWCO16 | | | | ESV UN Equity | ENSCO International Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001457_CC_FIRB | 4XM3TW50JULSLG8BNC79 | | | | ETR US EQUITY | Entergy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001458_CC_FIRB | 549300EVUN2BTLJ3GT74 | | DE2911438 | | EQIX US Equity | Equinix, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001459_CC_FIRB | 549300RO2XES74KQGG63 | | | | XLS US EQUITY | Exelis Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001460_CC_FIRB | 3SOUA6IRML7435B56G12 | | | | EXC US EQUITY | Exelon Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001461_CC_FIRB | CI7MUJI4USF3V0NJ1H64 | | WA601975803 | | EXPE UW Equity | Expedia, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001462_CC_FIRB | J3WHBG0MTS7O8ZVMDC91 | | NJ3793794100 | | XOM US Equity | Exxon Mobil Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001463_CC_FIRB | 549300E707U7WNPZN687 | | | | FDX US EQUITY | FedEx Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001464_CC_FIRB | 6WQI0GK1PRFVBA061U48 | | GA0110597 | | FIS UN Equity | Fidelity National Information Services, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001465_CC_FIRB | 549300NPYMLM4NHTOF27 | | | | | First Solar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001466_CC_FIRB | 549300SVYJS666PQJH88 | | OH953140 | | FE US Equity | FirstEnergy Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001467_CC_FIRB | 6Y0GK87T6V7NJKZJVM41 | | NYCDRRCUS | | FLS US Equity | Flowserve Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001468_CC_FIRB | CQ7WZ4NOFWT7FAE6Q943 | | | | FLR US EQUITY | Fluor Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001469_CC_FIRB | CKDHZ2X64EEBQCSP7013 | | | | FMC US Equity | FMC Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001470_CC_FIRB | EMQFUEY7DV1MVNKAUT87 | | DE3315658 | | FTI US Equity | FMC Technologies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001471_CC_FIRB | 20S05OYHG0MQM4VUIC57 | | | | F US EQUITY | Ford Motor Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001472_CC_FIRB | 2MNR4Q42DBL85U7RD221 | | | | | Forest Oil Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001473_CC_FIRB | A0WMBJD47C49E2JJOM88 | | DE4594648 | | FRE GY Equity | Fresenius US Finance I, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001474_CC_FIRB | 549300FNRIXILI56M704 | | | | 0196414D US EQUITY | Gavilon LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001475_CC_FIRB | 9C1X8XOOTYY2FNYTVH06 | | | | GD US EQUITY | General Dynamics Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001476_CC_FIRB | 3C7474T6CDKPR9K6YT90 | | NYCGECYUS | | GNE FP Equity | General Electric Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001477_CC_FIRB | 2TGYMUGI08PO8X8L6150 | | | | GIS US Equity | General Mills, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001478_CC_FIRB | 549300PDWRZX0BR28B12 | | DE4717789 | | GM UN Equity | General Motors Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001479_CC_FIRB | L2EVHWFHVAQK72TMH265 | | DE4275413 | | | Georgia-Pacific LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001480_CC_FIRB | 5493002BI0S2ZQUY3437 | | | | GT US EQUITY | Goodyear Tire & Rubber Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001481_CC_FIRB | 7ZW8QJWVPR4P1J1KQY45 | | | | GOOG US EQUITY | Google Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001482_CC_FIRB | ENYF8GB5SMQZ25S06U51 | | DE2681775 | | HAL UN Equity | Halliburton Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001483_CC_FIRB | KAO98FK89NPNNPQGUZ43 | | DE0497602 | | HSC US Equity | Harsco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001484_CC_FIRB | 549300NUB6D2R1ITYR45 | | | | HAS US Equity | Hasbro, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001485_CC_FIRB | 549300PD0C69OJ0NLB27 | | | | 766481Z US EQUITY | Hertz Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001486_CC_FIRB | UASVRYNXNK17ULIGK870 | | DE0097017 | | AHC GB Equity | Hess Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001487_CC_FIRB | WHKXQACZ14C5XRO8LW03 | | | | HPQ US EQUITY | Hewlett-Packard Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001488_CC_FIRB | 5493003STKEZ2S0RNU91 | | | | HNZ US EQUITY | HJ Heinz Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001489_CC_FIRB | ISRPG12PN4EIEOEMW547 | | DE2061772 | | HON UN Equity | Honeywell International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001490_CC_FIRB | KNX4USFCNGPY45LOCE31 | | | | 4335 HK Equity | Intel Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001491_CC_FIRB | VGRQXHF3J8VDLUA7XE92 | | | | IBM US EQUITY | International Business Machines (IBM Corp) | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001492_CC_FIRB | F9HV8ZL85LRIQ6D60098 | | NVC7491-1980 | | IGT UN Equity | International Game Technology | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001493_CC_FIRB | 824LMHDH41EY779Q875 | | | | IP US EQUITY | International Paper Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001494_CC_FIRB | 5493008IUOJ5VWTRC333 | | | | | Interpublic Group of Cos | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001495_CC_FIRB | 24F6LSZD18II6ICG6S41 | | | | | Itron Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001496_CC_FIRB | YB2O5TUONPB3W1X7WJ88 | | | | ITT US EQUITY | ITT Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001497_CC_FIRB | KD833U13JEIGETBW2749 | | | | JAH US EQUITY | Jarden Corp (fka Alltrista Corp) | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001498_CC_FIRB | 549300XR6O4ACB0KLV08 | | | | | JFB Firth Rixson, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001499_CC_FIRB | E0KSF7PFQ210NWI8Z391 | | | | DE UN Equity | John Deere Capital Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001500_CC_FIRB | 549300G0CFPGEF6X2043 | | NJ5106301000 | | JNJ GQ Equity | Johnson & Johnson | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001501_CC_FIRB | 3LB2NG8VUULSCV2NO430 | | | | JCI US EQUITY | Johnson Controls Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001502_CC_FIRB | LONOZNOJYIBXOHXWDB86 | | | | K US EQUITY | Kellogg Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001503_CC_FIRB | AGX0G2MXE54NFNNICD28 | | | | KU1 US EQUITY | Kentucky Utilities Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001504_CC_FIRB | MP3J6QPYPGN75NVW2S34 | | | | KMB UN Equity | Kimberly-Clark Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001505_CC_FIRB | 549300PDHUGWPWGOT525 | | DE2301470 | | | Kinder Morgan Energy Partners, L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001506_CC_FIRB | 5493005158BXZWGOX572 | | | | 3097Z US EQUITY | Koch Industries Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001507_CC_FIRB | 549300JF6LPRTRJ0FH50 | | | | KSS UN Equity | Kohl's Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001508_CC_FIRB | V1BYR0MM295ZFWYYS367 | | | | KRFT US EQUITY | Kraft Foods Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001509_CC_FIRB | GR3KVMWVCR54YWQNXU90 | | DE0933796 | | LTD GF Equity | L Brands, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001510_CC_FIRB | | | | | LINE US EQUITY | Linn Energy LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001511_CC_FIRB | 5493007B9BM9ZXJINO78 | | DE4009151 | | LYV UN Equity | Live Nation Entertainment, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001512_CC_FIRB | DPRBOZP0K5RM2YE8UU08 | | | | LMT US EQUITY | Lockheed Martin Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001513_CC_FIRB | WAFCR4OKGSC504WU3E95 | | NC0087443 | | LOW UN Equity | Lowe's Companies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001514_CC_FIRB | 2RTSLGQ89VMY18RHX631 | | | | | Manitowoc Co Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001515_CC_FIRB | 1FRVQX2CRLGC1XLP5727 | | DE3395371 | | MRO US Equity | Marathon Oil Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001516_CC_FIRB | 3BNYRYQHD39K4LCKQF12 | | DE4750998 | | MPC UN Equity | Marathon Petroleum Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001517_CC_FIRB | 225YDZ14ZO8E1TXUSU86 | | DE2798413 | | MAR US Equity | Marriott International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001518_CC_FIRB | 54930073HKEO6GZBSS03 | | | | 4614Z US EQUITY | Mars Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001519_CC_FIRB | 549300XMP3KDCKJXIU47 | | DE0706226 | | MMC UN Equity | Marsh & McLennan Companies, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001520_CC_FIRB | 5GCSNMQXHEYA1JO8QN11 | | DE0585027 | | MAS US Equity | Masco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001521_CC_FIRB | AR5L2ODV9HN37376R084 | | DE3390142 | | MA US Equity | MasterCard Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001522_CC_FIRB | 549300VELLG24KHTJ564 | | DE0673809 | | MAT US Equity | Mattel, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001523_CC_FIRB | UE2136O97NLB5BYP9H04 | | | | MCD US EQUITY | McDonald's Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001524_CC_FIRB | 549300WZWOM80UCFSF54 | | DE2417015 | | MCK US Equity | McKesson Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001525_CC_FIRB | 4DL8C98Z5G5IXZLH3578 | | | | MWV US Equity | MeadWestvaco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001526_CC_FIRB | D56MRZY2INAN94ZONZ37 | | | | MDT US EQUITY | Medtronic Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001527_CC_FIRB | 4YV9Y5M8S0BRK1RP0397 | | | | MRK US EQUITY | Merck & Co Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001528_CC_FIRB | INR2EJN1ERAN0W5ZP974 | | WA600413485 | | MSF NA Equity | Microsoft Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001529_CC_FIRB | 54930073LBBH6ZCBE225 | | | | TAP US EQUITY | Molson Coors Brewing Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001530_CC_FIRB | 549300DV9GIB88LZ5P30 | | VA05501796 | | KTF GF Equity | Mondelez International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001531_CC_FIRB | NONUZEX43GHIPSVDD938 | | DE3174788 | | MON US Equity | Monsanto Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001532_CC_FIRB | 6S552MUG6KGJVEBSEC55 | | DE0789650 | | MTLA GF Equity | Motorola Solutions, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001533_CC_FIRB | MOM4570XTJ5YYX7JKH83 | | DE2977161 | | NG/ LN Equity | National Grid USA | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001534_CC_FIRB | 549300VSP3RIX7FGDZ51 | | | | NEM US EQUITY | Newmont Mining Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001535_CC_FIRB | UMI46YPGBLUE4VGNNT48 | | | | NEE UN Equity | NextEra Energy Capital Holdings, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001536_CC_FIRB | 549300Z2ZSKKGUE3J147 | | | | NKE US EQUITY | Nike Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001537_CC_FIRB | ZHUWIE4VK4MIYES0UG62 | | IN2000033100151 | | NI UN Equity | NiSource Finance Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001538_CC_FIRB | 7D6DIU2QXTUJRFNNJA49 | | CAC1059173 | | 7201 JT Equity | Nissan Motor Acceptance Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001539_CC_FIRB | 02VFQXG2D1LR5ZH3K186 | | | | NBL UN Equity | Noble Energy, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001540_CC_FIRB | 549300S3IZB5P35KNV16 | | WA178071138 | | JWN US Equity | Nordstrom, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001541_CC_FIRB | RIMU48P07456QXSO0R61 | | | | NOC US EQUITY | Northrop Grumman Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001542_CC_FIRB | 6B6FQLPMMKB14LX6NY57 | | | | | Novelis Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001543_CC_FIRB | 549300GGJCRSI2TIEJ46 | | | | NUE UN Equity | Nucor Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001544_CC_FIRB | IM7X0T3ECJW4C1T7ON55 | | | | OXY US EQUITY | Occidental Petroleum | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001545_CC_FIRB | 52990006VBKYFQMQJX90 | | KvK 34311273 0000 | | OILT UD EQUITY | Oiltanking Finance B.V. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001546_CC_FIRB | HKUPACFHSSASQK8HLS17 | | | | OMC US EQUITY | Omnicom Group | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001547_CC_FIRB | 1Z4GXXU7ZHVWFCD8TV52 | | DE2457805 | | ORCL* MM Equity | Oracle Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001548_CC_FIRB | 549300TOPQ8NG4HGVK16 | | | | | Owens Corning | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001549_CC_FIRB | PH3S12DWZBHHQKVYZ297 | | WA177005077 | | PCAR US Equity | PACCAR Financial Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001550_CC_FIRB | KDTEY8BWE486IKZ3CC07 | | | | PCAR US EQUITY | Paccar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001551_CC_FIRB | SGY07Y7FNYBNLM6Z1M11 | | OR085297-86 | | BRK/A US Equity | PacifiCorp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001552_CC_FIRB | 5493002CONDB4N2HKI23 | | | | PH US EQUITY | Parker Hannifin Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001553_CC_FIRB | EJCO258LNNVSKAR2JX59 | | DE2864939 | | BTU US Equity | Peabody Energy Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001554_CC_FIRB | FJSUNZKFNQ5YPJ5OT455 | | NC0198463 | | PEP SE Equity | PepsiCo, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001555_CC_FIRB | 765LHXWGK1KXCLTFYQ30 | | | | PFE US EQUITY | Pfizer Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001556_CC_FIRB | 8YQ2GSDWYZXO2EDN3511 | | | | | PG&E Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001557_CC_FIRB | HL3H1H2BGXWVG3BSWR90 | | VA0670281-5 | | PMI SE Equity | Philip Morris International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001558_CC_FIRB | TWSEY0NEDUDCKS27AH81 | | | | | Pinnacle West Capital Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001559_CC_FIRB | 549300N2O26NW4ST6W55 | | DE0101728 | | PBI US Equity | Pitney Bowes Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001560_CC_FIRB | 5MRSWZYSSE4064ED3F25 | | | | | Plains Exploration & Production Co LP | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001561_CC_FIRB | 549300BKPEP01R3V6C59 | | PA284424 | | PPG UN Equity | PPG Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001562_CC_FIRB | ZU69GUVJQGZ6Z1UOOO79 | | | | PX US EQUITY | Praxair Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001563_CC_FIRB | 6S3X7J22E861RNTJSA74 | | | | 3252Z US EQUITY | President & Fellows of Harvard College | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001564_CC_FIRB | 2572IBTT8CCZW6AU4141 | | | | PG US EQUITY | Procter & Gamble Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001565_CC_FIRB | 5PRBRS5FEH7NREC8OR45 | | NJ0100802453 | | PRU US Equity | Prudential Financial, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001566_CC_FIRB | PUSS41EMO3E6XXNV3U28 | | | | PEG US EQUITY | Public Service Enterprise Group Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001567_CC_FIRB | 123WALMHY1GZXG2YDL90 | | | | PVH UN Equity | PVH Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001568_CC_FIRB | 8MCWUBXQ0WE04KMXBX50 | | DE2249088 | | DGX UN Equity | Quest Diagnostics Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001569_CC_FIRB | HO1QNWM0IXBZ0QSMMO20 | | | | RL UN Equity | Ralph Lauren Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001570_CC_FIRB | YR6K3WJN0KKLUPZSNL57 | | DE0472015 | | RTN US Equity | Raytheon Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001571_CC_FIRB | NKNQHM6BLECKVOQP7O46 | | | | RSG US EQUITY | Republic Services Group | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001572_CC_FIRB | PQQ60KVT5SJX0ETQT497 | | | | RKT US Equity | Rock-Tenn Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001573_CC_FIRB | VH3R4HHBHH12O0EXZJ88 | | | | ROK US Equity | Rockwell Automation, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001574_CC_FIRB | 549300LJXD867XMVE759 | | | | ROP UN Equity | Roper Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001575_CC_FIRB | K2NEH8QNVW44JIWK7Z55 | | C-38863 | | RCL NO Equity | Royal Caribbean Cruises Ltd. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001576_CC_FIRB | 549300TJCKW4BRXPJ474 | | | | RPM US Equity | RPM International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001577_CC_FIRB | 549300VXRTBPBK07QT94 | | | | 0398293Z US EQUITY | Ruby Pipeline LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001578_CC_FIRB | ZXJ6Y2OSPZXIVGRILD15 | | FL590739250 | | R US Equity | Ryder System, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001579_CC_FIRB | 549300NKZ6VCN5P3K723 | | DE2096948 | | SWY US Equity | Safeway Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001580_CC_FIRB | RLTHESQ0RNFQJWPBJN60 | | DE2258732 | | SGMS UW Equity | Scientific Games International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001581_CC_FIRB | Q0M0CZB4YN6JZ65WXI09 | | | | SEE US EQUITY | Sealed Air Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001582_CC_FIRB | PBBKGKLRK5S5C0Y4T545 | | CAC1991515 | | SRE US Equity | Sempra Energy | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001583_CC_FIRB | KAF673KJXD92C8KSLU49 | | | | SLGN US EQUITY | Silgan Holdings Inc [fka Silgan Corp] | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001584_CC_FIRB | MR92GTD0MJTTTTQDVG45 | | DE2360269 | | | Simon Property Group, L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001585_CC_FIRB | HHWAT5TDOYZMM26KKQ73 | | | | SNA US Equity | Snap-on Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001586_CC_FIRB | 549300FC3G3YU2FBZD92 | | | | | Southern Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001587_CC_FIRB | EFWMP121W54QV9MGOP87 | | DE4116263 | | SWN US Equity | Southwestern Energy Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001588_CC_FIRB | P761FCI0CPOG24I8JE10 | | | | SPW US Equity | SPX Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001589_CC_FIRB | 549300DJ09SMTO561131 | | | | SWK US Equity | Stanley Black & Decker, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001590_CC_FIRB | XQM2JINI1UL7642TU573 | | | | SPLS US Equity | Staples, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001591_CC_FIRB | 5493002F0SC4JTBU5137 | | MI148492 | | SYK US Equity | Stryker Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001592_CC_FIRB | 549300TXO070764WUH65 | | | | SPWR US EQUITY | Sunpower Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001593_CC_FIRB | YF6ZV0M6AU4FY94MK914 | | | | SYMC US Equity | Symantec Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001594_CC_FIRB | 5RGWIFLMGH3YS7KWI652 | | | | SYY US Equity | Sysco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001595_CC_FIRB | 8WDDFXB5T1Z6J0XC1L66 | | | | TGT US Equity | Target Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001596_CC_FIRB | 6HL0C5LCIE4TN8UZHL06 | | DE2980513 | | TRP UN Equity | TC PipeLines, LP | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001597_CC_FIRB | UUL85LWXB4NGSWWXIQ25 | | | | TFX US Equity | Teleflex Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001598_CC_FIRB | YAWJZJYEQ7M1SYMOS462 | | DE2106001 | | TEX UN Equity | Terex Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001599_CC_FIRB | CMTK1YBYNLPLIS3QLI53 | | | | TSO US EQUITY | Tesoro Petroleum | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001600_CC_FIRB | 549300VFZ8XJ9NUPU221 | | | | | The Estee Lauder Companies | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001601_CC_FIRB | HCHV7422L5HDJZCRFL38 | | DE0558016 | | TMO US Equity | Thermo Fisher Scientific Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001602_CC_FIRB | KNG3XRAA0RHN9H62OK76 | | | | TWX US EQUITY | Time Warner Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001603_CC_FIRB | B0I35MLPFXZSE70ASS73 | | | | TKR US EQUITY | Timken Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001604_CC_FIRB | 549300V2JRLO5DIFGE82 | | DE3058821 | | DTE GF Equity | T-Mobile USA, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001605_CC_FIRB | R1JB4KXN77XFCXOQKV49 | | DE7324254 | | TRN US Equity | Trinity Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001606_CC_FIRB | 3NWOXIHJSQCX0SM5Z749 | | DE3589359 | | TRW US Equity | TRW Automotive Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001607_CC_FIRB | G8NWFN4YP7CR6FOP4886 | | | | | Tupperware Brands Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001608_CC_FIRB | WD6L6041MNRW1JE49D58 | | | | TSN US Equity | Tyson Foods, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001609_CC_FIRB | MYF1DAS6G5WY7PRWCU78 | | DE0945814 | | ULVR LN Equity | Unilever Capital Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001610_CC_FIRB | K1OQBWM7XEOO08LDNP29 | | DE0890080 | | UAL UN Equity | United Airlines, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001611_CC_FIRB | D01LMJZU09ULLNCY6Z23 | | | | UPS US EQUITY | United Parcel Service Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001612_CC_FIRB | JNLUVFYJT1OZSIQ24U47 | | | | X UN Equity | United States Steel Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001613_CC_FIRB | 107WOS4YJ0N7YRFE7309 | | | | UTX US EQUITY | United Technologies Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001614_CC_FIRB | 549300VSXHFQVR770L55 | | DE4426189 | | | Univar Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001615_CC_FIRB | 549300BZXZ66F6DTIF20 | | VA0016487-1 | | UVV US Equity | Universal Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001617_CC_FIRB | KOO0397YRO83WY5MGD97 | | | | VRX CT Equity | Valeant Pharmaceuticals International | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001618_CC_FIRB | 549300XTO5VR8SKV1V74 | | | | VLO US EQUITY | Valero Energy Corp | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001619_CC_FIRB | 2S72QS2UO2OESLG6Y829 | | | | VZ US EQUITY | Verizon Communications Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001620_CC_FIRB | CWAJJ9DJ5Z7P057HV541 | | | | VFC US EQUITY | VF Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001621_CC_FIRB | X0ST5BPF0CZG9FE5OV61 | | | | VIA US EQUITY | Viacom Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001623_CC_FIRB | CQKUMNNZVDJLRYV2PT43 | | | | | Virginia Electric & Power Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001624_CC_FIRB | 549300JZ4OKEHW3DPJ59 | | | | V US Equity | Visa Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001625_CC_FIRB | 549300BMOJ05INE4YK86 | | DE2669712 | | | Vornado Realty L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001626_CC_FIRB | 549300UUPJ2NXDB68M19 | | DE0911551 | | | VW Credit, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001627_CC_FIRB | Y87794H0US1R65VBXU25 | | | | WMT US EQUITY | Wal-Mart Stores Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001628_CC_FIRB | 7260JQNI6SCF9FIV2392 | | | | DIS US EQUITY | Walt Disney Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001629_CC_FIRB | IQN3XTJNANI73KWRED03 | | | | | Walter Energy Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001630_CC_FIRB | 549300YX8JIID70NFS41 | | | | WM US EQUITY | Waste Management | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001631_CC_FIRB | 3CYEJKBUJZO3UW777J80 | | DE3797582 | | | WEA Finance LLC | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001632_CC_FIRB | WHENKOULSSK7WUM60H03 | | | | WHR US EQUITY | Whirlpool Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001633_CC_FIRB | D3W7PCXCBRQLL17DZ313 | | | | | World Fuel Services Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001634_CC_FIRB | T4VNTWMFQ7JQB65L7T35 | | DE3664441 | | WYN UN Equity | Wyndham Worldwide Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001635_CC_FIRB | LGJNMI9GH8XIDG5RCM61 | | MN37-AA | | XEL US Equity | Xcel Energy Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001636_CC_FIRB | 4KF48RN45X1OO8UBLY20 | | | | XRX UN Equity | Xerox Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001637_CC_FIRB | 6EY4K7ZMF9UX1CU6KC79 | | | | XIX GF Equity | Xilinx, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001638_CC_FIRB | 549300DF5MV96DRYLQ48 | | | | XYL US EQUITY | Xylem Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001639_CC_FIRB | 2P2YLDVPES3BXQ1FRB91 | | DE3343799 | | ZMH US Equity | Zimmer Holdings, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001640_CC_FIRB | 549300HD9Q1LOC9KLJ48 | | | | ZTS UN Equity | Zoetis Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001641_CC_FIRB | 5493007CO5W5OBFG7L21 | | | | | RETAIL ESTATES NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001642_CC_FIRB | 549300QSUNKAEBMYIR16 | | | | | RAVAGO S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001643_CC_FIRB | 549300O3SGMD4K45DN61 | | | BE 0404621642 | | ALCATEL-LUCENT BELL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001644_CC_FIRB | 54930031IF9XW7PCY637 | | | BE 0403992231 | | Atlas Copco Airpower | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001645_CC_FIRB | 549300PR82EONF1NKE18 | | | BE 0473566965 | | BELFIMA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001646_CC_FIRB | 549300UOBXCS79E82606 | | | BE 0404535431 | | Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001647_CC_FIRB | 549300VSM2RG55U2QU15 | | | BE 0400853488 | | BRUSSELS AIRLINES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001648_CC_FIRB | 5493007ZLRNTTT9B6384 | | | | | Carrefour Finance SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001649_CC_FIRB | 529900P0HV1O92I8AU52 | | | BE 0422362447 | | COCKERILL MAINTENANCE & INGENIERIE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001650_CC_FIRB | 549300VWVXR1GOHG0E16 | | | BE 0425702910 | | COFELY FABRICOM sa | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001651_CC_FIRB | 5493003N7PPOYDZI1G90 | | | BE 0400464795 | | COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATS-CHAPPIJ CFE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001652_CC_FIRB | 5299009GDDJ20VCTA286 | | | BE 0404411707 | | CONTINENTAL BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001653_CC_FIRB | 549300NF0J86QSGBSV95 | | | BE 0413572663 | | DELDO AUTOBANDEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001654_CC_FIRB | 549300KT827RUL680A73 | | | BE0428741087 | | D'IETEREN Treasury | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001655_CC_FIRB | 5493000G720YN71E2S86 | | | BE 0435305514 | | DREDGING INTERNATIONAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001656_CC_FIRB | 529900YOYR5FW12UBJ80 | | | BE 0471811661 | | EDF Luminus | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001657_CC_FIRB | 549300F203XBWYK45D98 | | | BE 0411515075 | | Emmaüs vzw | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001658_CC_FIRB | 529900T3V512W5JEJF78 | | | BE 0406183144 | | Evonik Degussa Antwerpen | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001659_CC_FIRB | 5493006GOR72R0ZYBN98 | | | BE 0860409202 | | EXMAR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001660_CC_FIRB | 529900071WX2UW1WNHC16 | | | BE 0402954628 | | FLUXYS BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001661_CC_FIRB | 529900RL1B6NSLKU7P45 | | | BE 0821382439 | | FLUXYS FINANCE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001662_CC_FIRB | 549300EL1OTYCHBFUV17 | | | BE 0442100363 | | GDF SUEZ CC SCRL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001663_CC_FIRB | 549300AS6JDY8GAUB274 | | | BE 0831958211 | | GDF SUEZ ENERGY MANAGEMENT TRADING | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001664_CC_FIRB | 6IM6CQKADLNCQGUEU352 | | | BE0439255986 | | GEMS Services SA/NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001665_CC_FIRB | 549300UFHGFY5IOON989 | | | BE 0220324117 | | Gimv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001666_CC_FIRB | 5493004EAZQ20FYJKT70 | | | BE 0438202052 | | greif services belgium | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001667_CC_FIRB | 5299004FBX5DGG463D98 | | | BE 0430060188 | | HERAEUS ELECTRO - NITE INTERNATIONAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001668_CC_FIRB | 5493002TTO3072KC6L60 | | | BE 0402220594 | | Hewlett - Packard Belgium | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001669_CC_FIRB | 549300VI27GGJFIOCP26 | | | BE 0440113348 | | INTERNATIONAL FINANCE CENTER CFE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001670_CC_FIRB | 5493002RVRZ1S3CPUI26 | | | BE 0428750985 | | ION BEAM APPLICATIONS S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001671_CC_FIRB | 54930073JZQL85NE3817 | | | BE 0222343301 | | IVERLEK | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001672_CC_FIRB | 549300YEC7519H8CBF72 | | | BE 0473587751 | | J.C. General Services CVBA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001673_CC_FIRB | 549300U0BLKP6Y8LPX16 | | | BE 0404778426 | | Katoen Natie | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001674_CC_FIRB | 529900X1VAF3IXDZJ071 | | | | | LE PEIGNE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001675_CC_FIRB | 549300ROPVHSEKEMW107 | | | BE 0807049797 | | LOCORAIL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001676_CC_FIRB | 549300L6DOLPEQSOI005 | | | BE 0405580655 | | MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001677_CC_FIRB | 5493007JS0ZHJVBUWP18 | | | BE 0456810810 | | MOBISTAR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001678_CC_FIRB | 549300V3ES7BVGYNRZ58 | | | BE 0413630071 | | N.V BESIX S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001679_CC_FIRB | 529900P78BT1RIIYWY69 | | | BE 0458885719 | | NUTRECO CAPITAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001680_CC_FIRB | 549300XHGK09MEWMOL68 | | | BE 0419457296 | | Ontex bvba | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001681_CC_FIRB | 5299009CBE6VJXABZS81 | | | BE 0436410522 | | RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERIJ | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001682_CC_FIRB | 529900P4SONA6KVTRT86 | | | BE 0428343981 | | RECTICEL INTERNATIONAL SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001683_CC_FIRB | 529900LK4T42CNH2U882 | | | BE 0434475767 | | S.B. MANAGEMENT AND SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001684_CC_FIRB | 529900FTYUE9QOXMU884 | | | BE 0434284638 | | SAINT-GOBAIN BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001685_CC_FIRB | 549300CCKFF44A550J72 | | | BE 0400747580 | | SARENS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001686_CC_FIRB | 549300JTFH1WHCEMIN40 | | | BE 0407139583 | | SD WORX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001687_CC_FIRB | HB7FFAZI0OMZ8PP8OE26 | | | BE 0413330856 | | Society for Worldwide Interbank Financial Telecommunication | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001688_CC_FIRB | 213800IS5GA1OZ8RBM85 | | | BE 0473416418 | | TELENET nv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001689_CC_FIRB | 529900R7MYQQO8CHR962 | | | BE 0403063902 | | TOTAL BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001690_CC_FIRB | 5299003N2SCVNU16O909 | | | BE 0403079441 | | Total Petrochemicals & Refining SA/NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001691_CC_FIRB | 549300ZSTW3D1UXOXY91 | | | BE 0412639681 | | TRACTEBEL ENGINEERING sa | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001693_CC_FIRB | 549300J5X4E65PJHE355 | | | BE 0464538245 | | VPK SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001694_CC_FIRB | 5493002MUOV04NSPT571 | 2796756-1 | | | | RBC INVESTOR SERVICES TRUST | CA | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001695_CC_FIRB | 549300G6ZUFBJVLAJQ46 | | | | | MERCURIA ENERGY TRADING SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001696_CC_FIRB | 5299009K1FINARYDEC72 | | | | | RENAULT FINANCE SA | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001697_CC_FIRB | 549300WZRVQERM819Z90 | 1141987-6 | CH02039235685 | | | Schweizerische RÃ¼ckversicherungs-Gesellschaft AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001698_CC_FIRB | 52990031Q7PCTSUSRW11 | 2820823-9 | HRB40498 | | | LBBW Dublin Management GmbH | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001699_CC_FIRB | 529900GHE5268QPEOH13 | 2537992-6 | HRB106727 | | | LIDL IRELAND GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001700_CC_FIRB | 529900USFSZYPS075O24 | 1144838-8 | HRB3790 | | | VOLKSWAGEN FINANCIAL SERVICES AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001701_CC_FIRB | 549300Y5BJOTCMUYT658 | | | | | ARCELORMITTAL TREASURY SNC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001702_CC_FIRB | 969500KY4MRVCLM9HE48 | | | | | EDF ENERGIES NOUVELLES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001703_CC_FIRB | 529900QI55ZLJVCMPA71 | | | | | TOTAL CAPITAL | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001704_CC_FIRB | 2138006E2VG89XLORJ06 | | 02366682 | | | YORKSHIRE WATER SERVICES LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001705_CC_FIRB | 549300BPQYQ838KE1X51 | | | | | UNIPEC ASIA COMPANY LIMITED | HK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001706_CC_FIRB | 213800SKZTSE2L1BII69 | | | | | THAMES WATER UTILITIES CAYMAN FINANCE LIMITED | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001707_CC_FIRB | 0YQH6LCEF474UTUV4B96 | | KvK 34313428 0000 | | | ENEL FINANCE INTERNATIONAL N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001708_CC_FIRB | 4ME66GO1Q4T87C52WS37 | | KvK 33134831 0000 | | | GENERAL ELECTRIC INTERNATIONAL INC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001709_CC_FIRB | | | | | 1310Z AR Equity | Argentina | AR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001710_CC_FIRB | | | | | 1525Z AU Equity | Australia | AU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001711_CC_FIRB | | | | | 1480Z AV Equity | Austria | AT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001712_CC_FIRB | | | | | 43886Z BD Equity | Bangladesh | BD | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001713_CC_FIRB | | | | | 111136Z BB Equity | Belgium | BE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001714_CC_FIRB | | | | | 1323Z BZ Equity | Brazil | BR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001715_CC_FIRB | | | | | 129225Z BU Equity | Bulgaria | BG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001716_CC_FIRB | | | | | 80710Z CN Equity | Canada | CA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001717_CC_FIRB | | | | | 45793Z CI Equity | Chile | CL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001718_CC_FIRB | | | | | PRCH CH Equity | China | CN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001719_CC_FIRB | | | | | 1153Z CB Equity | Colombia | CO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001720_CC_FIRB | | | | | 1040Z CP Equity | Czech Republic | CZ | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001721_CC_FIRB | | | | | 1271Z DC Equity | Denmark | DK | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001722_CC_FIRB | | | | | 1083Z EY Equity | Egypt | EG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001723_CC_FIRB | | | | | 1000Z ET Equity | Estonia | EE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001724_CC_FIRB | | | | | 1306Z FH Equity | Finland | FI | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001725_CC_FIRB | | | | | 223727Z FP Equity | France | FR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001726_CC_FIRB | | | | | 3413Z GR Equity | Germany | DE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001727_CC_FIRB | | | | | 1004Z GA Equity | Greece | GR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001728_CC_FIRB | | | | | 1182Z HB Equity | Hungary | HU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001729_CC_FIRB | | | | | 1504Z IN Equity | India | IN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001730_CC_FIRB | | | | | 1133Z IJ Equity | Indonesia | ID | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001731_CC_FIRB | | | | | 1266Z ID Equity | Ireland | IE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001732_CC_FIRB | | | | | 3343943Z IT Equity | Israel | IL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001733_CC_FIRB | | | | | 2103Z IM Equity | Italy | IT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001734_CC_FIRB | | | | | JAPZ JP Equity | Japan | JP | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001735_CC_FIRB | | | | | 1001Z KN Equity | Kenya | KE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001736_CC_FIRB | | | | | 3344606Z LR Equity | Latvia | LV | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001737_CC_FIRB | | | | | 1092Z LH Equity | Lithuania | LT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001738_CC_FIRB | | | | | 1110Z LX Equity | Luxembourg | LU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001739_CC_FIRB | | | | | 1124Z MK Equity | Malaysia | MY | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001740_CC_FIRB | | | | | 5753Z US Equity | Malta | MT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001741_CC_FIRB | | | | | 1426Z MM Equity | Mexico | MX | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001742_CC_FIRB | | | | | 1096Z MC Equity | Morocco | MA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001743_CC_FIRB | | | | | 1533Z NA Equity | Netherlands | NL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001744_CC_FIRB | | | | | 46443Z NZ Equity | New Zealand | NZ | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001745_CC_FIRB | | | | | 1233Z NO Equity | Norway | NO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001746_CC_FIRB | | | | | 279379Z PM Equity | Philippines | PH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001747_CC_FIRB | | | | | 1084Z PW Equity | Poland | PL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001748_CC_FIRB | | | | | 1174Z PL Equity | Portugal | PT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001749_CC_FIRB | | | | | 1089Z RO Equity | Romania | RO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001750_CC_FIRB | | | | | 4458Z RU Equity | Russia | RU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001751_CC_FIRB | | | | | 3344642Z AB Equity | Saudi Arabia | SA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001752_CC_FIRB | | | | | 1545Z SP Equity | Singapore | SG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001753_CC_FIRB | | | | | 1023Z SK Equity | Slovakia | SK | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001754_CC_FIRB | | | | | 1091Z SV Equity | Slovenia | SI | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001755_CC_FIRB | | | | | 50184Z SJ Equity | South Africa | ZA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001756_CC_FIRB | | | | | ROKZ KS Equity | South Korea | KR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001757_CC_FIRB | | | | | 1841Z SM Equity | Spain | ES | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001758_CC_FIRB | | | | | 204283Z EK Equity | Sudan | SD | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001759_CC_FIRB | | | | | 1179Z SS Equity | Sweden | SE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001760_CC_FIRB | | | | | 344758Z SW Equity | Switzerland | CH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001761_CC_FIRB | | | | | 116657Z TT Equity | Taiwan | TW | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001762_CC_FIRB | | | | | 1179Z TB Equity | Thailand | TH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001763_CC_FIRB | | | | | 114144Z TI Equity | Turkey | TR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001764_CC_FIRB | | | | | 1089Z UZ Equity | Ukraine | UA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001765_CC_FIRB | | | | | 3344698Z UH Equity | United Arab Emirates | AE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001766_CC_FIRB | | | | | 6152Z LN Equity | United Kingdom | GB | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001768_CC_FIRB | | | | | 3352Z US Equity | United States | US | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001769_CC_FIRB | | | | | 1069Z VC Equity | Venezuela | VE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001770_CC_FIRB | | | | | 231715Z VN Equity | Vietnam | VN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001771_CC_FIRB | ZTMSNXROF84AHWJNKQ93 | | | | | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT | US | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| GG_0001772_CC_FIRB | QKL54NQY28TCDAI75F60 | | | | | INTERNATIONAL FINANCE CORPORATION | US | Sovereign sample | General governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001773_CC_FIRB | BFXS5XCH7N0Y05NIXW11 | | | | 3531454Z NA EQUITY | ABN Amro | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001774_CC_FIRB | | | | CNE100000Q43 | 1288 HK EQUITY | Agricultural Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001775_CC_FIRB | 3U8WV1YX2VMUHH7Z1Q21 | | | IE0000197834 | ALBK ID EQUITY | ALLIED IRISH BANKS PLC | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001776_CC_FIRB | 5299009N55YRQC69CN08 | | | GRS015013006 | ALPHA GA EQUITY | Alpha Bank | GR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001777_CC_FIRB | JHE42UYNWWTJB8YTTU19 | | | AU000000ANZ3 | ANZ AU EQUITY | ANZ | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001778_CC_FIRB | 549300CTUU1RFXHQJE44 | | | US0594603039 | BBD US EQUITY | Banco Bradesco | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001779_CC_FIRB | JU1U6S0DG9YLT7N8ZV32 | | | PTBCP0AM0007 | BCP PL EQUITY | BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP) | PT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001780_CC_FIRB | QE0Q0253K88YAGNPE356 | | | BRBBASACNOR3 | BBAS3 BZ EQUITY | Banco Do Brasil | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001781_CC_FIRB | 5493006P8PDBI8LC0O96 | | | IT0005002883 | BP IM EQUITY | Banco Popolare | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001782_CC_FIRB | 9DJT3UXIJIZJI4WXO774 | | | US0605051046 | BAC US EQUITY | Bank of America Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001783_CC_FIRB | 54930053HGCFWVHYZX42 | | | CNE1000001Z5 | 3988 HK EQUITY | Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001784_CC_FIRB | | | | CNE100000205 | 3328 HK EQUITY | Bank of Communications | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001785_CC_FIRB | CO6GC26LCGGRTUESIP55 | | | HK0023000190 | 23 HK EQUITY | Bank of East Asia Ltd. | HK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001786_CC_FIRB | Q2GQA2KF6XJ24W42G291 | | | IE0030606259 | BKIR ID EQUITY | BANK OF IRELAND | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001787_CC_FIRB | NQQ6HPCNCCU6TUTQYE16 | | | CA0636711016 | BMO CN EQUITY | Bank of Montreal | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001788_CC_FIRB | WFLLPEPC7FZXENRZV188 | | | US0640581007 | BK US EQUITY | Bank of New York Mellon Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001789_CC_FIRB | L3I9ZG2KFGXZ61BMYR72 | | | CA0641491075 | BNS CN EQUITY | Bank of Nova Scotia | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001790_CC_FIRB | 549300685QG7DJS55M76 | | | ES0113307021 | BKIA SM EQUITY | Bankia | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001791_CC_FIRB | VWMYAEQSTOPNV0SUGU82 | | | ES0113679I37 | BKT SM EQUITY | BANKINTER | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001792_CC_FIRB | G5GSEF7VJP5I7OUK5573 | | | GB0031348658 | BARC LN EQUITY | Barclays Plc | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001794_CC_FIRB | VDYMYTQGZZ6DU0912C88 | 1103165-5 | | | BLGZ GR EQUITY | Bayerische Landesbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001795_CC_FIRB | K8MS7FD7N5Z2WQ51AZ71 | | | ES0113211835 | BBVA SM EQUITY | BBVA | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001796_CC_FIRB | A5GWLFH3KM7YV2SFQL84 | | | | CCBG BB EQUITY | Belfius (Ex-Dexia bank) | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001797_CC_FIRB | R0MUWSFPU8MPRO8K5P83 | | | FR0000131104 | BNP FP EQUITY | BNP Paribas | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001798_CC_FIRB | 9695005MSX1OYEMGDF46 | | | | 3692594z fp equity | BPCE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001799_CC_FIRB | 7CUNS533WID6K7DGFI87 | | | ES0140609019 | CABK SM EQUITY | CaixaBank | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001800_CC_FIRB | 2IGI19DL77OX0HC3ZE78 | | | CA1360691010 | CM CN EQUITY | Canadian Imperial Bank of Commerce | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001801_CC_FIRB | | | | CNE1000001Q4 | 998 HK EQUITY | China CITIC Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001802_CC_FIRB | 5493001KQW6DM7KEDR62 | | | CNE1000002H1 | 939 HK EQUITY | China Construction | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001803_CC_FIRB | | | | CNE100000SL4 | 601818 CH EQUITY | China Everbright Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001804_CC_FIRB | 549300MKO5B60FIHF58 | | | CNE1000002M1 | 3968 HK EQUITY | China Merchants Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001805_CC_FIRB | 549300HBUGSQD1VCXG94 | | | CNE100000HF9 | 1988 HK EQUITY | China Minsheng Banking Corp., Ltd. | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001806_CC_FIRB | 6SHGI4ZSSLCXXQSBB395 | | | US1729674242 | C US EQUITY | Citigroup | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001807_CC_FIRB | 851WYGNLUQLFZBSYGB56 | 1106139-7 | | DE000CBK1001 | CBK GY EQUITY | Commerzbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001808_CC_FIRB | MSFSBD3QN1GSN7Q6C537 | | | AU000000CBA7 | CBA AU EQUITY | Commonwealth | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001809_CC_FIRB | 969500TJ5KRTCJQWXH05 | | | FR0000045072 | ACA FP EQUITY | Crédit Agricole | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001810_CC_FIRB | 9695000CG7B84NLR5984 | | | | CMUT FP EQUITY | Crédit Mutuel | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001811_CC_FIRB | ANGGYXNX0JLX3X63JN86 | | | CH0012138530 | CSGN VX EQUITY | Credit Suisse | CH | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001812_CC_FIRB | MAES062Z21O4RZ2U7M96 | | | DK0010274414 | DANSKE DC EQUITY | Danske Bank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001813_CC_FIRB | 7LTWFZYICNSX8D621K86 | 1106989-5 | | DE0005140008 | DBk GY EQUITY | Deutsche Bank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001814_CC_FIRB | 549300GKFG0RYRRQ1414 | | | NO0010031479 | DNB NO EQUITY | DNB NOR | NO | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001815_CC_FIRB | 529900HNOAA1KXQJUQ27 | 1107041-4 | | DE0008343104 | DGBK GR EQUITY | DZ BANK AG Deutsche Zentral-Genossenschaftsbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001816_CC_FIRB | JEUVK5RWVJEN8W0C9M24 | | | GRS323003004 | EUROB GA EQUITY | EFG EUROBANK ERGASIAS | GR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001817_CC_FIRB | PQOH26KWDF7CG10L6792 | | | AT0000652011 | EBS AV EQUITY | Erste Group Bank AG | AT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001818_CC_FIRB | 549300GGF3CSCFS5UT61 | | | PTBES0AM0007 | BES PL EQUITY | ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG) | PT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001819_CC_FIRB | THRNG6BD57P9QWTQLG42 | | | US3167731005 | FITB US EQUITY | Fifth Third Bancorp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001820_CC_FIRB | 784F5XWPLTWKTBV3E584 | | | US38141G1040 | GS US EQUITY | Goldman Sachs Group | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001821_CC_FIRB | MLU0ZO3ML4LN2LL2TL39 | | | GB0005405286 | HSBA LN EQUITY | HSBC Holdings | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001823_CC_FIRB | | | | CNE000001QZ7 | 601166 CH EQUITY | Industrial Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001824_CC_FIRB | 5493002ERZU2K9PZDL40 | | | CNE1000003G1 | 1398 HK EQUITY | Industrial Commercial Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001825_CC_FIRB | 3TK20IVIUJ8J3ZU0QE75 | | | NL0000303600 | INGA NA EQUITY | ING | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001826_CC_FIRB | 2W8N8UU78PMDQKZENC08 | | | IT0000072618 | ISP IM EQUITY | Intesa | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001827_CC_FIRB | 635400DTNHVYGZODKQ93 | | | | ILOA ID EQUITY | Permanent TSB Group Holdings Plc | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001828_CC_FIRB | BZO2P8KHO2O10H5QQ663 | | | BRITUBACNPR1 | ITUB4 BZ EQUITY | Itaú Unibanco Holding | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001829_CC_FIRB | 8I5DZWZKVSZI1NUHU748 | | | US46625H1005 | JPM US EQUITY | JPMorgan Chase & Co. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001830_CC_FIRB | 3M5E1GQGKL17HI6CPN30 | | | DK0010307958 | JYSK DC EQUITY | Jyske Bank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001831_CC_FIRB | 213800X3Q9LSAKRUWY91 | | | BE0003565737 | KBC BB EQUITY | KBC | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001832_CC_FIRB | 549300XXMOJSIW8P4769 | | | KR7060000007 | 060000 KS EQUITY | Kookmin Bank | KR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001833_CC_FIRB | B81CK4ESI35472RHJ606 | 1001144-3 | | | 2525Z GR EQUITY | Landesbank Baden-Württemberg | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001834_CC_FIRB | 549300PPXHEU2JF0AM85 | | | GB0008706128 | LLOY LN EQUITY | Lloyds Banking Group | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001836_CC_FIRB | 4ZHCHI4KYZG2WVRT8631 | | | AU000000MQG1 | MQG AU EQUITY | Macquarie | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001837_CC_FIRB | PSNL19R2RXX5U3QWHI44 | 1012492 | 343508 | IT0000062957 | mb im equity | Mediobanca SpA | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001838_CC_FIRB | | | | JP3902900004 | 8306 JP EQUITY | Mitsubishi UFJ Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001839_CC_FIRB | RB0PEZSDGCO3JS6CEU02 | | | JP3885780001 | 8411 JP EQUITY | Mizuho Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001840_CC_FIRB | J4CP7MHCXR8DAQMKIL78 | | | IT0001334587 | BMPS IM EQUITY | Monte Dei Paschi | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001841_CC_FIRB | IGJSJL3JD5P30I6NJZ34 | | | US6174464486 | MS US EQUITY | Morgan Stanley | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001842_CC_FIRB | F8SB4JFBSYQFRQEH3Z21 | | | AU000000NAB4 | NAB AU EQUITY | National Australia Bank | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001843_CC_FIRB | 549300XFX12G42QIKN82 | | | | 0916972D LN EQUITY | Nationwide Building Society | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001845_CC_FIRB | 549300B3CEAHYG7K8164 | | | JP3762600009 | 8604 JP EQUITY | Nomura Holdings | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001846_CC_FIRB | DSNHHQ2B9X5N6OUJ1236 | 1124864-8 | | | 2531Z GR EQUITY | Norddeutsche Landesbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001847_CC_FIRB | 6SCPQ280AIY8EP3XFW53 | | | SE0000427361 | NDA SS EQUITY | Nordea | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001848_CC_FIRB | 549300GLF98S992BC502 | | | US6658591044 | NTRS US EQUITY | Northern Trust Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001849_CC_FIRB | 7437003B5WFBOIEFY714 | | | | | OP Osuuskunta | FI | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001850_CC_FIRB | CFGNEKW0P8842LEUIA51 | | | US6934751057 | PNC US EQUITY | PNC Financial Services Group | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001851_CC_FIRB | DG3RU1DBUFHT4ZF9WN62 | | | | 682055Z NA EQUITY | Rabobank | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001852_CC_FIRB | EVOYOND2GGP3UHGGE885 | | | AT0000606306 | RBI AV EQUITY | Raiffeisen Zentralbank Österreich AG | AT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001853_CC_FIRB | ES7IP3U3RHIGC71XBU11 | | | CA7800871021 | RY CN EQUITY | Royal Bank of Canada | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001854_CC_FIRB | 2138005O9XJIJN4JPN90 | | | GB00B7T77214 | RBS LN EQUITY | Royal Bank of Scotland | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001856_CC_FIRB | 5493006QMFDDMYWIAM13 | | | ES0113900J37 | SAN SM EQUITY | Santander | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001857_CC_FIRB | 549300WE6TAF5EEWQS81 | | | RU0009029540 | SBER RX EQUITY | Sberbank | RU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001858_CC_FIRB | F3JS33DEI6XQ4ZBPTN86 | | | SE0000148884 | SEBA SS EQUITY | SEB | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001859_CC_FIRB | | | | CNE0000011B7 | 600000 CH EQUITY | Shanghai Pudong Development Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001860_CC_FIRB | O2RNE8IBXP4R0TD8PU41 | | | FR0000130809 | GLE FP EQUITY | Société Générale | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001861_CC_FIRB | U4LOSYZ7YG4W3S5F2G91 | | | GB0004082847 | STAN LN EQUITY | Standard Chartered Group | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001863_CC_FIRB | 5493001JZ37UBBZF6L49 | | | INE062A01012 | SBIN IN EQUITY | State Bank of India | IN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001864_CC_FIRB | 549300ZFEEJ2IP5VME73 | | | US8574771031 | STT US EQUITY | State Street Corp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001865_CC_FIRB | | | | JP3890350006 | 8316 JP EQUITY | Sumitomo Mitsui Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001866_CC_FIRB | 7E1PDLW1JL6TS0BS1G03 | | | US8679141031 | STI US EQUITY | SunTrust Banks Inc. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001867_CC_FIRB | NHBDILHZTYCNBV5UYZ31 | | | SE0000193120 | SHBA SS EQUITY | Svenska Handelsbanken | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001868_CC_FIRB | M312WZV08Y7LYUC71685 | | | SE0000242455 | SWEDA SS EQUITY | Swedbank | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001869_CC_FIRB | GP5DT10VX1QRQUKVBK64 | | | DK0010311471 | SYDB DC EQUITY | Sydbank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001870_CC_FIRB | | | | | NORZ JP EQUITY | The Norinchukin Bank | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001871_CC_FIRB | PT3QB789TSUIDF371261 | | | CA8911605092 | TD CN EQUITY | Toronto-Dominion Bank | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001872_CC_FIRB | N1GZ7BBF3NP8GI976H15 | | | US9029733048 | USB US EQUITY | U.S. Bancorp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001873_CC_FIRB | 81560097964CBDAED282 | | | | UBI IM EQUITY | UBI Banca | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001874_CC_FIRB | BFM8T61CT2L1QCEMIK50 | | | | UBSN VX EQUITY | UBS | CH | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001875_CC_FIRB | 549300TRUWO2CD2G5692 | | | IT0004781412 | UCG IM EQUITY | Unicredit | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001876_CC_FIRB | IO66REGK3RCBAMA8HR66 | | | SG1M31001969 | UOB SP EQUITY | United Overseas Bank Ltd. | SG | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001877_CC_FIRB | | | | RU000A0JP5V6 | VTBR RX EQUITY | VTB Bank | RU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001878_CC_FIRB | PBLD0EJDB5FWOLXP3B76 | | | US9497461015 | WFC US EQUITY | Wells Fargo & Company | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001879_CC_FIRB | EN5TNI6CI43VEPAMHL14 | | | AU000000WBC1 | WBC AU EQUITY | Westpac | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001880_CC_FIRB | | | | KR7053000006 | 053000 ks equity | Woori Finance Holding | KR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001881_CC_FIRB | 2138002Y3WMK6RZS8H90 | | | | | NATIONAL BANK OF ABU DHABI | AE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001882_CC_FIRB | A6NZLYKYN1UV7VVGFX65 | | | BE 0404453574 | | Argenta Spaarbank NV/SA | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001883_CC_FIRB | 529900WPR59SSV2AOJ29 | | | BE 0414392710 | | BNP Paribas Fortis Factor | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001884_CC_FIRB | KGCEPHLVVKVRZYO1T647 | | | BE 0403199702 | | BNP PARIBAS FORTIS SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001885_CC_FIRB | 549300OZ46BRLZ8Y6F65 | | | BE 0429875591 | | Euroclear Bank SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001886_CC_FIRB | JLS56RAMYQZECFUF2G44 | | | BE 0403200393 | | ING BELGIUM SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001887_CC_FIRB | 5493008QOCP58OLEN998 | | | BE 0404453475 | | Investar | BE | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001888_CC_FIRB | 6B2PBRV1FCJDMR45RZ53 | | | BE 0462920226 | | KBC BANK NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001889_CC_FIRB | Q5BP2UEQ48R75BOTCB92 | | | | | Ceskoslovenska obchodni banka as | CZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001890_CC_FIRB | KR6LSKV3BTSJRD41IF75 | 2900164-1 | 64948242 | | | UNICREDIT CZ/SK PRA | CZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001891_CC_FIRB | 2ZCNRR8UK83OBTEK2170 | 1103210-9 | HRB42148 | | | Unicredit Bank AG | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001892_CC_FIRB | 529900GJD3OQLRZCKW37 | 1134792-9 | HRB1819 | | | VOLKSWAGEN BANK GMBH | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001893_CC_FIRB | CXW2O4H2U3MBVXMY1773 | | | | | NORDEA BANK FINLAND PLC | FI | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001894_CC_FIRB | 969500VHCVGOH0RM3X42 | | | | | AXA CORPORATE SOLUTIONS ASSURANCE | FR | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001895_CC_FIRB | 549300WCGB70D06XZS54 | | | | | BNP Paribas Securities Services | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001896_CC_FIRB | 1VUV7VQFKUOQSJ21A208 | | | | | CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001897_CC_FIRB | F4G136OIPBYND1F41110 | | | | | DEXIA CREDIT LOCAL | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001898_CC_FIRB | KX1WK48MPD4Y2NCUIZ63 | | | | | NATIXIS SA | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001899_CC_FIRB | QP3XKRKS0CX2T3O07L95 | | 02857033 | | | CARGILL GLOBAL FUNDING PLC | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001900_CC_FIRB | 549300ZT0RVWCG8T4L55 | | 03196171 | | | CLERICAL MEDICAL INVESTMENT GROUP LTD | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001901_CC_FIRB | TXDSU46SXBWIGJ8G8E98 | | 00995939 | | | RBC EUROPE | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001902_CC_FIRB | 0LC1OXN013FUKQASJB58 | 1466050-0 | | | | ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED | GG | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001903_CC_FIRB | 2HI3YI5320L3RW6NJ957 | 1116658-4 | | | | THE HONGKONG AND SHA | HK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001904_CC_FIRB | N1FBEDJ5J41VKZLO2475 | | | | 3445100Z ID Equity | CITIBANK EUROPE PLC | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001905_CC_FIRB | HRRVUBV0XN84YQZT6245 | | | XS0227637500 | | DEPFA BANK PLC-DUBLIN HEAD OFFICE | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001906_CC_FIRB | EQYXK86SF381Q21S3020 | | | | 3459384Z LN Equity | MERRILL LYNCH INTERNATIONAL BANK LIMITED | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001907_CC_FIRB | 549300F99IL9YJDWH369 | 1105105-9 | | | | HSBC BANK MIDDLE EAST LIMITED | JE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001908_CC_FIRB | C3GTMMZIHMY46P4OIX74 | 1123361-6 | 019901008846 | | | THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001909_CC_FIRB | 549300OL514RA0SXJJ44 | | B9248 | | | CLEARSTREAM BANKING S.A. | LU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001910_CC_FIRB | 5493006YXS1U5GIHE750 | | | | | European Investment Bank | LU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001911_CC_FIRB | 549300X34UUBDEUL1Z91 | | | | XHB GR EQUITY | HSBC BANK MALTA PLC | MT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001912_CC_FIRB | G8ZTNESVNKW4NN761W05 | | KvK 33170459 0000 | | | ABN AMRO CLEARING BANK NV | NL | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001913_CC_FIRB | X3CZP3CK64YBHON1LE12 | | KvK 33002587 1594 | | | THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001914_CC_FIRB | HZSN7FQBPO5IEWYIGC72 | | | | | ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE | NZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001915_CC_FIRB | 54930044PULMORCKB765 | | | | | SAUDI ARABIAN MONETARY AGENCY | SA | Institutions sample | Central banks | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001916_CC_FIRB | CWZ8NZDH5SKY12Q4US31 | | | | | Citibank AS | TR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001917_CC_FIRB | B4TYDEB6GKMZO031MB27 | | | | | Bank of America NA | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001918_CC_FIRB | HPFHU0OQ28E4N0NFVK49 | | | | | BANK OF NEW YORK MELLON | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001919_CC_FIRB | E57ODZWZ7FF32TWEFA76 | | | | | Citibank NA | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001920_CC_FIRB | 7H6GLXDRUGQFU57RNE97 | | KvK 33278302 0000 | | | JPMorgan Chase Bank N | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001921_CC_FIRB | 571474TGEMMWANRLN572 | 1203023-5 | | | | STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0000001_CC_AIRB | | 1040 | 58237v | | 0296104D AV EQUITY | ALPINE Bau GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000002_CC_AIRB | 5299005VO3GJ18GL5F14 | 8670870 | 310593f | | | AMAG Austria Metall AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000003_CC_AIRB | 549300VZKC61IR5U8G96 | 26972 | 50935f | AT0000730007 | ANDR AV EQUITY | ANDRITZ AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000004_CC_AIRB | 529900LMTI8YSE62EI88 | | | | LHA GF Equity | AUSTRIAN AIRLINES AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000005_CC_AIRB | 5299004QD601B8U1HD44 | 131830 | 109445z | | | Austrian Gaming Industries GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000006_CC_AIRB | 529900J7EWWGQ375DL84 | 2410 | 53507m | | | AVL List GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000007_CC_AIRB | | 226424 | 58036y | | | Bauunternehmung Granit Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000008_CC_AIRB | | 160431 | 89102h | | | BENE AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000009_CC_AIRB | 529900ZAFSOBVFCKF263 | | 319670d | | 0456855D AV EQUITY | Benteler International Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000010_CC_AIRB | 5299000SY4448XU04857 | 847216 | 86959g | | | CAG Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000011_CC_AIRB | 5299003V84MVB5A3C324 | 5762600 | 231192p | | | CARBONES HOLDING GMBH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000012_CC_AIRB | 529900G8XM6H1XVZBJ73 | 67504 | 99639d | | | Casinos Austria Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000013_CC_AIRB | 529900VN62L73X2OJX85 | 5200326 | 212163f | | | conwert Immobilien Invest SE | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000014_CC_AIRB | | 7161956 | 270027z | | | DCM DECOmetal GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000015_CC_AIRB | | 76350 | 67493f | | | dm drogerie markt GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000016_CC_AIRB | 5299002NFQKOBT1E8569 | 3570614 | 156765m | | | DO & CO Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000017_CC_AIRB | 5299004ARAOQMGTWCI13 | 125709 | 70342w | | | Doppelmayr Seilbahnen GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000018_CC_AIRB | 54930060U4XOVED1T359 | | | | | OMV Gas Marketing & Trading GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000019_CC_AIRB | 529900WJZJAEI0VBLP60 | | | | | Egger Holzwerkstoffe GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000020_CC_AIRB | 52990048A4N0S24VG982 | 159026 | 42973x | | | Eglo Leuchten GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000021_CC_AIRB | 529900N8OA1GVSR5R946 | 30988 | 76532y | | | Energie AG Oberösterreich | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000022_CC_AIRB | 529900BMPGUGAFYYAV45 | 6106 | 126805d | | | Energie Burgenland AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000023_CC_AIRB | 529900WID59A60HHYX13 | 2795493 | 145825z | | | Erber Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000024_CC_AIRB | 529900P4JZBFEVNEAE60 | | | | EVN AV Equity | EVN AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000025_CC_AIRB | | 9907106 | 347483f | | | Felbermayr Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000026_CC_AIRB | 549300FQ2ILBH7DJ6145 | 1754530 | 42984m | | | Flughafen Wien Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000027_CC_AIRB | 529900RJAN0LNMW7Q775 | 1312138 | 89381v | | | HABAU Hoch- und Tiefbaugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000028_CC_AIRB | 5299000X53SAWQMDFF06 | 58114 | 26451z | | | Hofer Kommanditgesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000029_CC_AIRB | | 1640348 | 47654f | | | Hyundai Import Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000030_CC_AIRB | 529900RQJADHH91ABP14 | 2777363 | 144991y | | | Infineon Technologies Austria AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000031_CC_AIRB | 529900DSSMPIR6R3GO43 | 130311 | 64543t | | | J. u. A. Frischeis Gesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000032_CC_AIRB | 5299008ARRNJFPBNTM78 | 4155033 | 178368g | | | Kapsch BusinessCom AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000033_CC_AIRB | 529900A9NX1TM65N4176 | 21369 | 99133i | | | KELAG-Kärntner Elektrizitäts-Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000034_CC_AIRB | | 1376136 | 94579m | | | Leiner Immobilien GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000035_CC_AIRB | | 25798 | 32725a | | | Leyrer + Graf Baugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000036_CC_AIRB | | 1216520 | 106825x | | | Management Trust Holding Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000037_CC_AIRB | 529900JYVV57QBKV9G11 | 1991078 | 35673k | | | MFC Commodities GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000038_CC_AIRB | 529900WFARKZGRCQ8652 | | | | | MONTANA TECH COMPONENTS GMBH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000039_CC_AIRB | 213800CUWJ54846X6779 | 1760513 | 40450k | | | Montanwerke Brixlegg Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000040_CC_AIRB | 529900UUANUJ60MNMX97 | | 71396w | | 7716424Z AV EQUITY | ÖBB - Infrastruktur Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000041_CC_AIRB | 529900UOHXZ1BIORCV04 | 6467385 | 248742y | | | ÖBB-Personenverkehr Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000042_CC_AIRB | 529900B76VL5KG71J029 | 6515541 | 250198p | | | ÖBB-Postbus GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000043_CC_AIRB | 529900UZY47TEIFNF978 | 6496644 | 249666g | | | ÖBB-Produktion Gesellschaft mbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000044_CC_AIRB | 549300V62YJ9HTLRI486 | | 93363z | AT0000743059 | OMV AV EQUITY | OMV Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000045_CC_AIRB | | 3512231 | 154148p | | | Österreichische Bundesforste AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000046_CC_AIRB | 529900IFAV83BX8O1O91 | 526819 | 33393h | AT0000758305 | PAL AV EQUITY | PALFINGER AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000047_CC_AIRB | | 957313 | 115289v | | | QuadraCir AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000048_CC_AIRB | 5299000HTNHA5ACH9N32 | 1074393 | 56247t | | 495680Z AV EQUITY | Red Bull GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000049_CC_AIRB | 529900ENFTO28GS3KF76 | 1813722 | 78563i | | | Rohöl-Aufsuchungs Aktiengesellschaft | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000050_CC_AIRB | 5299005U4ZMMSYUJ5G02 | 7113951 | 267218v | | | ROXCEL Handelsgesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000051_CC_AIRB | 5493000C4S664YT7T556 | 38229 | 51350s | | | Salzburg AG für Energie, Verkehr und Telekommunikation | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000052_CC_AIRB | 549300XBCUMUR5CI0181 | | | | | Sappi Papier Holding GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000053_CC_AIRB | 5299002XAOMQWAIZMA51 | 271020 | 128056v | | | Schmid Industrieholding G.m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000054_CC_AIRB | 52990021T5LVTQOGSU18 | 39594 | 60562m | | | Siemens Aktiengesellschaft Österreich | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000055_CC_AIRB | 52990020WIPPT0HC0V31 | | | | | Steinhoff Europe AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000056_CC_AIRB | 529900TYYSRJH2VJSP60 | 421065 | 88983h | AT000000STR1 | STR AV EQUITY | Strabag SE | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000057_CC_AIRB | 529900BTWJ6SISLJ5854 | 5880980 | 235264b | | | SWARCO AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000058_CC_AIRB | 529900SCL1LJL8PZNI48 | 501247 | 83175t | | | Swietelsky Baugesellschaft m.b.H. | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000059_CC_AIRB | 529900V54UV5XQUK5S85 | | FN155563W | | TKA AV Equity | Telekom Finanzmanagement GmbH | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000060_CC_AIRB | 529900OOW8ELHOXWZP82 | | | | UN9 GS Equity | UNIQA Insurance Group AG | AT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000061_CC_AIRB | 549300IFXHQIB5POT565 | 3734340 | 162844b | | | VAMED ENGINEERING GmbH & CO KG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000062_CC_AIRB | 5299006UDSEJCTTEJS30 | 45926 | 76023z | AT0000746409 | VER AV EQUITY | VERBUND AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000063_CC_AIRB | 529900ZAXBMQDIWPNB72 | 2147807 | 66209t | AT0000937503 | VOE AV EQUITY | voestalpine AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000064_CC_AIRB | 5299008VQJD65XCUPR16 | 1134770-5 | HRA661038 | | 6830553Z AV EQUITY | Voith Turbo GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000065_CC_AIRB | 529900VXIFBHO0SW2I31 | 46434 | 77676f | AT0000831706 | WIE AV EQUITY | Wienerberger AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000066_CC_AIRB | 529900OS67T49AW45S74 | 194255 | 121150m | | 665707Z AV EQUITY | WIENERBERGER FINANZ SERVICE GMBH | AT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000067_CC_AIRB | 529900OJFTLS1RYWIF55 | 9565779 | 336561v | | | XXXLutz KG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000068_CC_AIRB | 529900IIODYNYAZ2ID26 | | | | | ZUMTOBEL AG | AT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000069_CC_AIRB | 54930002QM8QVWM56E14 | | | | | Amcor Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000070_CC_AIRB | WZE1WSENV6JSZFK0JC28 | | | | BHP AU EQUITY | BHP Billiton Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000071_CC_AIRB | | | | | 6026550Z AU EQUITY | Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd) | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000072_CC_AIRB | JOR7RJTXUXBRJ4UA5G70 | | | | CCL AT Equity | Coca-Cola Amatil Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000073_CC_AIRB | 549300HPMK7UWN02N804 | | PA3337938 | | CWN AT Equity | Crown Group Finance Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000074_CC_AIRB | | | | | LEI AU EQUITY | Leighton Holdings Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000075_CC_AIRB | ACMHD8HWFMFUIQQ8Y590 | | | | MQG AU EQUITY | Macquarie Group Ltd | AU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000076_CC_AIRB | ZSN2LWNPYW6ISMRUC664 | | | | ORG AU EQUITY | Origin Energy Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000077_CC_AIRB | 5493008XVFHYYV0YHN70 | | | | HUWA GF Equity | Powercor Australia, LLC | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000078_CC_AIRB | YLXNW6TI6QSK1H8H0N82 | | | | QAN AU EQUITY | Qantas Airways Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000079_CC_AIRB | | | 520433129 | | SPT AU EQUITY | Spotless Holding SAS | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000080_CC_AIRB | PCTXNQGRJVR3OG33JG65 | | | | TLS AT Equity | Telstra Corporation Limited | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000081_CC_AIRB | 5493003L32ZX9557ST85 | | | | WES AU EQUITY | Wesfarmers Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000082_CC_AIRB | QNWEWQBS7HP85QHXQL92 | | | | | Woolworths Ltd | AU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000083_CC_AIRB | G05OZ4J4E05KDATL0J93 | | | | | AG Insurance | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000084_CC_AIRB | 549300IHBDUTUNQJJB79 | 16342 | | | AGFB BB EQUITY | Agfa-Gevaert NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000085_CC_AIRB | 549300N22C0GCT5BUD97 | 26198 | | | | AJINOMOTO OMNICHEM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000086_CC_AIRB | | 116163 | | | | ALBELEC | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000087_CC_AIRB | | 225626 | | | | ALCATAN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000088_CC_AIRB | 5493008H3828EMEXB082 | | | | ABI BB EQUITY | Anheuser-Busch InBev NV/SA [ABInBev] | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000089_CC_AIRB | 549300BKDDQ56JWCBT72 | 1098030 | | | | AQUAFIN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000090_CC_AIRB | 549300B4HNIJSAWU1C95 | 1138391 | | | | ARPAL MANAGEMENT | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000091_CC_AIRB | 213800R1F1EJYM4ICO85 | | 444734706 | BE 0444734706 | | Barry Callebaut Services | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000092_CC_AIRB | 549300CWRXC5EP004533 | | | | BELG BB Equity | Belgacom S.A. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000093_CC_AIRB | 549300R9I8GUZLNIV408 | | 890082292 | | | Brussels Airport Company S.A./N.V. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000094_CC_AIRB | | 433287 | | | | CENTRE HOSPITALIER CHRETIEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000095_CC_AIRB | | 81095 | | | | CHAUSSURES CECIL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000096_CC_AIRB | 549300IP2F5TKUC0GF38 | 82988 | | | | CHEMITEX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000097_CC_AIRB | 549300TM914CSF6KI389 | 149177 | | | COFB BB EQUITY | COFINIMMO | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000098_CC_AIRB | | 184723 | | | | COLLIGNON ENG. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000099_CC_AIRB | | 201775 | | | | COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000100_CC_AIRB | 213800DMG7PUQHINO388 | | | BE 0401641663 | | Louis Delhaize - Compagnie franco-belge d'Alimentation | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000101_CC_AIRB | | 255648 | | | | DOD | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000102_CC_AIRB | | 1145532 | | | | EDIFICIO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000103_CC_AIRB | T0YOOBZO4L6YAD6SAV65 | 14206 | 403170701 | | ELEB BB EQUITY | ELECTRABEL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000104_CC_AIRB | 549300JC3HI3K7ZSYU66 | 1329681 | | | | ELEM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000105_CC_AIRB | 549300S1MP1NFDIKT460 | | | BE 0476388378 | ELI BB Equity | ELIA SYSTEM OPERATOR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000106_CC_AIRB | 5493001XW6MSHRMFLU28 | | | | ENI GY Equity | eni finance international SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000107_CC_AIRB | 549300VO7PUETX031S03 | 10309 | | BE 0860004176 | | ETEXCO SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000108_CC_AIRB | | 13771 | | | | ETS DE SIMONE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000109_CC_AIRB | 52990053AH5LF0YZWD07 | | | | | Euler Hermes Europe | BE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000110_CC_AIRB | 549300D80RYON74MEJ03 | 18181 | | | EURN BB EQUITY | Euronav NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000111_CC_AIRB | 8RDWFWPP4PLMZ5PPQH32 | | | | | Fluxys G SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000112_CC_AIRB | | 25281 | | | | G EN J VASTGOED | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000113_CC_AIRB | | 65807 | | | | HOET TRUCKING & RENTING | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000114_CC_AIRB | 549300M48VNC2Z0MDG47 | 71844 | | | | HOTTLET FROZEN FOODS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000115_CC_AIRB | 549300GR6U0KHJD7DG07 | | | | | IKEA SERVICE CENTRE N.V. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000116_CC_AIRB | | 84089 | | | | INTERNATIONAL ORE ET FERTILIZER BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000117_CC_AIRB | | 85640 | | | | JEAN WAUTERS-ACIERS SPECIAUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000118_CC_AIRB | | 111717 | | | | M.G.S. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000119_CC_AIRB | 5493004FKZI586397240 | | | | | Magotteaux International SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000120_CC_AIRB | 549300Q80KFPKZC6BQ79 | 144096 | | | | MENOUQUIN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000121_CC_AIRB | | 166601 | | | | N.V BESIX S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000122_CC_AIRB | 5493002HHHFTG6G3BG36 | | | BE 0431676229 | OME BB EQUITY | OMEGA PHARMA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000123_CC_AIRB | | 168945 | | | | OPIO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000124_CC_AIRB | | 192350 | | | | PHARMACIES SERVAIS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000125_CC_AIRB | 54930064JCEXFA8M0W31 | 202291 | | BE 0405747040 | | PRAYON | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000126_CC_AIRB | | 204834 | | | | PRO CONCEPT M P J | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000127_CC_AIRB | 549300NMIBTX17HWF142 | 233001 | | | | RARE GEMS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000128_CC_AIRB | 549300X72GEQB1X8K911 | 247664 | | | | ROULARTA MEDIA GROUP | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000129_CC_AIRB | 529900PY79CWSUGVK810 | 249233 | | | | S.A. CORMAN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000130_CC_AIRB | 549300O3VKWJUM16UI64 | 257312 | | | | SAMIR GEMS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000131_CC_AIRB | 213800WWE8U6DC99NP03 | | | | | SCR Sibelco NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000132_CC_AIRB | | 257564 | | | | SEADCO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000133_CC_AIRB | 213800WDGKCVWZAN1N02 | 1051701 | 465409265 | | 0790057D BB EQUITY | SILFIN NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000134_CC_AIRB | | 294964 | | | | SOBEMO | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000135_CC_AIRB | | 302642 | | | | SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000136_CC_AIRB | 549300BB5CXGL9YV0D53 | 303429 | | | | SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000137_CC_AIRB | | 303783 | | | | SOCIETE D'APPLICATIONS ET DE TRAVAUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000138_CC_AIRB | 549300MMVL80RTBP3O28 | 556814 | | | SOLB BB EQUITY | Solvay SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000139_CC_AIRB | | 923107 | | | | TEAM KALORIK GROUP | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000140_CC_AIRB | 549300ZKLIF7RP6EH823 | | | BE 0412101728 | TESB BB EQUITY | Tessenderlo Chemie | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000141_CC_AIRB | | 953398 | | | | TEX ALLIANCE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000142_CC_AIRB | | 1044409 | | | | TOP-TEX BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000143_CC_AIRB | 2138008J191VLSGY5A09 | | | | UCB BB EQUITY | UCB SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000144_CC_AIRB | 529900F3AIQECS8ZSV61 | | | | UMI BB EQUITY | Umicore SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000145_CC_AIRB | 5493008MCDJ4Y6D5SI04 | 1113512 | | | | UNISTEEL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000146_CC_AIRB | | 1140588 | | | | UNIVERSITE LIBRE DE BRUXELLES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000147_CC_AIRB | 549300TRHV6F6IE14H93 | 1159858 | | BE 0404060032 | | Van Hool nv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000148_CC_AIRB | | 1231271 | | | | VASTGOED MANAGEMENT ASSOCIATIE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000149_CC_AIRB | 529900RAZGQHX0VFTK05 | | | | | Volkswagen Group Services S.A. | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000150_CC_AIRB | 549300NWW2UDYHH65J03 | 1911623 | | | | WILDO PROPERTIES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000151_CC_AIRB | 5299007TSQVOLXOABA65 | 1364744 | | | | ZF WIND POWER ANTWERPEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000152_CC_AIRB | 4P8GJCF52NVFW7UL4C95 | | 18630 | | ACE US Equity | ACE Tempest Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000153_CC_AIRB | 549300J3KKX1PEJGDW36 | | | | ACGL US Equity | Arch Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000154_CC_AIRB | UNZWILHE4KMRP9K2L524 | | 34678 | | NCLH UW Equity | NCL Corporation Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000155_CC_AIRB | V5EGRCZCH7FN6WX41891 | | | | OEH UN Equity | Orient-Express Hotels Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000156_CC_AIRB | 549300F7ZDOIMR4PZW67 | | | | IPG US Equity | Pacnet Limited | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000157_CC_AIRB | V7TL7UQFHNWUEMDZ3X02 | | | | RNR US Equity | Renaissance Reinsurance Ltd. | BM | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000158_CC_AIRB | 5493008CA3NMHYEVT131 | | | | | VimpelCom Ltd. | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000159_CC_AIRB | | | | BMG455841020 | | HAL TRUST | BM | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000160_CC_AIRB | 5493001QYTIDILBVYO18 | | | | | Companhia Brasileira de Aluminio | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000161_CC_AIRB | 549300TH5Q6VRP8OT012 | | | | ABI LI Equity | Companhia de Bebidas das Americas (AmBev) | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000162_CC_AIRB | 549300EM51WYXFHUY333 | | | | | Embraer S.A. | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000163_CC_AIRB | | | | | FIBR3 BZ EQUITY | Fibria Celulose SA | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000164_CC_AIRB | 5493000J801JZRCMFE49 | | | | XPBR SQ Equity | Petroleo Brasileiro S.A. - PETROBRAS | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000165_CC_AIRB | | | | | VALE5 BZ EQUITY | Vale SA | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000166_CC_AIRB | LXVM6T3LO7QIZ8LUZ688 | | | | | Votorantim Cimentos S.A. | BR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000167_CC_AIRB | 5553547PRDP469JRO238 | | 2880814 | | AGU CT Equity | Agrium Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000168_CC_AIRB | 4B4HI3CGXMBDC0G6BM51 | | | | AC/A CT Equity | Air Canada | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000169_CC_AIRB | 549300OSW32RVX8CCZ87 | | | | ANCUF PQ Equity | Alimentation Couche-Tard Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000170_CC_AIRB | DR5LKEURSR8SXLM64266 | | 7501889 | | ALA CT Equity | AltaGas Ltd. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000171_CC_AIRB | 0O4KBQCJZX82UKGCBV73 | | | | ABX CN EQUITY | Barrick Gold Corp | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000172_CC_AIRB | 549300I19203PRB5KR45 | | | | BCE CT Equity | BCE Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000173_CC_AIRB | 549300VPM8ERH1Q42198 | | | | | Bell Canada | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000174_CC_AIRB | W7L3VLU8EHQY34Z36697 | | | | BBD/B CN EQUITY | Bombardier Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000175_CC_AIRB | 36ZUFRRMJERSM4Q0S289 | | 746053 | | BPO CT Equity | Brookfield Office Properties Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000176_CC_AIRB | 3SU7BEP7TH9YEQOZCS77 | | | | CNI UN Equity | Canadian National Railway Company | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000177_CC_AIRB | 5493008IGIA1HJMDJS40 | | 1722453 | | CNQ CT Equity | Canadian Natural Resources Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000178_CC_AIRB | NXIVWPYOIVYXFF6WCZ47 | | | | CVE CN EQUITY | Cenovus Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000179_CC_AIRB | 549300WSRCZY73ZG3090 | | 00326711660005 | | | CGI GROUP INC. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000180_CC_AIRB | XYSIJOU3HNVROZWNA008 | | | | UFS CT Equity | Domtar Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000181_CC_AIRB | 98TPTUM4IVMFCZBCUR27 | | | | ENB CN EQUITY | Enbridge Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000182_CC_AIRB | CZ72ZHBVKZXQRV3XFE26 | | | | ECA CN EQUITY | Encana | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000183_CC_AIRB | 549300679TRDUXPT7415 | | 206654303 | | | EPCOR Utilities Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000184_CC_AIRB | I2YOHH65IBBT53JFYQ52 | | | | G CT Equity | Goldcorp Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000185_CC_AIRB | B1EEF6ML54YDWRC6ZK53 | | 2015335496 | | | Harvest Operations Corp. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000186_CC_AIRB | 549300UEBMAQDN0K0R06 | | | | K CN EQUITY | Kinross Gold Corp | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000187_CC_AIRB | 95RWVLFZX6VGDZNNTN43 | | | | MG CN EQUITY | Magna International Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000188_CC_AIRB | 6Q7WW7FQZR6X22IL2I79 | | | | | Nexen Energy ULC | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000189_CC_AIRB | 549300O4ZJZZOHH4H804 | | 3572862 | | NBD CT Equity | Norbord Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000190_CC_AIRB | 5493007M1XGU5E55ZJ25 | | | | | NOVA Chemicals Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000191_CC_AIRB | 549300HDLRTPBQU69P29 | | | | BIN CT Equity | Progressive Waste Solutions Ltd. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000192_CC_AIRB | 549300A0QNNPY14D9106 | | | | SCC CT Equity | Sears Canada Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000193_CC_AIRB | 3XCBVWUPHGBZ5GF7TY15 | | | | SU CN EQUITY | Suncor Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000194_CC_AIRB | NQWTWUIL1PK7V7N5Y468 | | | | TLM CN EQUITY | Talisman Energy Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000195_CC_AIRB | T8KI5SQ2JRWHL7XY0E11 | | | | TCK/B CN EQUITY | Teck Resources Ltd [Ex-Teck Cominco Ltd] | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000196_CC_AIRB | YHKQM2RIPKZYOZ6RVZ46 | | | | TK US Equity | Teekay Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000197_CC_AIRB | L2TEUTQ8OSHMJWVLCE40 | | | | T CT Equity | TELUS Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000198_CC_AIRB | 549300561UZND4C7B569 | | 884903 | | TOC GF Equity | Thomson Reuters Corporation | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000199_CC_AIRB | HJZQGXYTVV2NWJZLPW74 | | | | TOM GY Equity | Toyota Credit Canada Inc. | CA | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000200_CC_AIRB | 5BV01I6231JPDAPMGH09 | | | | TRP UN Equity | TransCanada PipeLines Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000201_CC_AIRB | PRAQ4VOSFIK7OQ8Z2512 | | 4406354 | | VALE3 BS Equity | Vale Canada Limited | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000202_CC_AIRB | WT03B8BB1IX8W19ZGV02 | | | | | Vermilion Energy Inc. | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000203_CC_AIRB | 549300WHE4O6UJ2KU013 | | | | | Yamana Gold Inc | CA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000204_CC_AIRB | 5493003DNMEAO1DT3F51 | | | | ABBN VX EQUITY | ABB Ltd [Asea Brown Boveri] | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000205_CC_AIRB | NI14Y5UMU60O7JE9P611 | | | | ADEN VX EQUITY | Adecco SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000206_CC_AIRB | 549300Q3WREIMQYFBC20 | | | | 0170576D SW EQUITY | Ameropa AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000207_CC_AIRB | 5493007KVRV2OKRXFA55 | | CH-020.3.035.716-8 | | AML LN Equity | Amlin AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000208_CC_AIRB | 529900H7ZPIGI2U3CJ14 | | | | | AXPO TRADING AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000209_CC_AIRB | 213800Y5RWKLDPUTT265 | | | | BARN SW EQUITY | Barry Callebaut AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000210_CC_AIRB | 529900UPDCU6WEL7W167 | | | | BALN VX Equity | Basler Versicherung AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000211_CC_AIRB | | 2816554-6 | HRB54517 | DE000DCAG010 | 7705815Z SW EQUITY | DEMAG CRANES AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000212_CC_AIRB | 5493002MXX2JLKWLE880 | | | | 567151Z SW EQUITY | Duferco SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000213_CC_AIRB | 549300I08UA8SMJON743 | | CH-270.3.002.354-9] | | DUFN EB Equity | Dufry international AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000214_CC_AIRB | 549300ADLU67CYBFIW70 | | CH-645.1.008.684-9 | | | Elsevier Finance SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000215_CC_AIRB | 529900Y8BGAFVVVYVN24 | | | | GATE SE Equity | gategroup Holding AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000216_CC_AIRB | 213800SVRMQA1TD91D41 | | | | GIVN VX Equity | Givaudan SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000217_CC_AIRB | 213800PSSU2QXF1WLR89 | | | | GLEN LN EQUITY | Glencore International AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000218_CC_AIRB | 549300DHSS9U1QKJZG57 | | KvK 34275373 0000 | | 1002136Z SW EQUITY | GUNVOR INTERNATIONAL BV | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000219_CC_AIRB | 529900EHPFPYHV6IQO98 | | | | HOLN VX EQUITY | Holcim Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000220_CC_AIRB | 529900Q0YED3805QXQ66 | | | | | KUEHNE AND NAGEL INTERNATIONAL AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000221_CC_AIRB | 52990074N8ID7UPV7A95 | | | | | LIEBHERR-INTERNATIONAL AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000222_CC_AIRB | 549300EFW4H2TCZ71055 | | | | | Lonza Group AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000223_CC_AIRB | KY37LUS27QQX7BB93L28 | | CH-550.0.067.293-5 | CH0038863350 | NESN.VX | NESTLE SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000224_CC_AIRB | 529900I2PEF1FN6N6723 | | | | 2284161Z SW EQUITY | Nord Stream AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000225_CC_AIRB | | | | | NOVN VX EQUITY | Novartis AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000226_CC_AIRB | 549300HUJ5CJUX02RS52 | | | | | OMV SUPPLY & TRADING AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000227_CC_AIRB | 5299002JRTT699WFOV74 | | | | | OMYA (Schweiz) AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000228_CC_AIRB | 549300HMJAFUW4NSKI73 | | | | | Paul Reinhart AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000229_CC_AIRB | | | | | ROG VX EQUITY | Roche Holding Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000230_CC_AIRB | 529900PTQ0Z1J44SHZ08 | | CH-100.3.010.656-7 | | STLN SE Equity | SCHMOLZ + BICKENBACH AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000231_CC_AIRB | 549300R3N69ECGYPU434 | | | | SIK IX Equity | Sika AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000232_CC_AIRB | 213800Z8NOHIKRI42W10 | | | NL0000226223 | STM FP EQUITY | STMICROELECTRONICS NV | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000233_CC_AIRB | 5493000KUC3Z24U77V93 | | | | SLHN VX Equity | Swiss Life Holding AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000234_CC_AIRB | 5493005SL9HHOXS3B739 | | CHE-102.753.938 | | SCMN VX Equity | Swisscom AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000235_CC_AIRB | 549300HTOMQG20JYV568 | | | | SYNN VX Equity | Syngenta AG | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000236_CC_AIRB | KSVC38RP5WL6C6LJGG03 | | | | TYC US Equity | Tyco International Ltd. | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000237_CC_AIRB | 549300VBJS7MG74G2H60 | | | | | Weatherford International Ltd | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000238_CC_AIRB | | | | | WOS LN EQUITY | Wolseley Plc | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000239_CC_AIRB | | | | | XTA LN EQUITY | Xstrata Plc | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000240_CC_AIRB | 50ZCTKCMUDIABGHX3R52 | | | | | Zurich Insurance Company | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000241_CC_AIRB | 549300IF4IFG0FS0RM26 | | | | AESGENER CC Equity | AES Gener S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000242_CC_AIRB | 549300NLTGCFV7482429 | | | | CENCOSUD CC Equity | Cencosud S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000243_CC_AIRB | 549300YP3P0JZBLIV197 | | | | | EMPRESA NACIONAL DEL PETROLEO | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000244_CC_AIRB | 549300G475ACIABB4385 | | | USG49215AA73 | CMPC CC Equity | Inversiones CMPC S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000245_CC_AIRB | 549300HX3UUDPEFTG707 | | | | LAN CC Equity | Latam Airlines Group S.A. | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000246_CC_AIRB | 549300RUPF4SKMJPUR70 | | | | BLT LN Equity | Minera Escondida Limitada | CL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000247_CC_AIRB | | | | | 600031 CH EQUITY | Sany Heavy Industry Co Ltd | CN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000248_CC_AIRB | A25574TZFLBNK7NWQT47 | | | | PRE CT Equity | Pacific Rubiales Energy Corp. | CO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000249_CC_AIRB | 724500JV0VHPRVANL538 | | 5778 | ANN4327C1220 | | HUNTER DOUGLAS NV | CW | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000250_CC_AIRB | 213800MRTA64ULUE9919 | | | | | CARBO ONE LIMITED | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000251_CC_AIRB | 549300OEZB4GETCGFX34 | | | | | GUNVOR GROUP LTD | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000252_CC_AIRB | 549300IVA1PZNX2MN285 | | | | 0163947D CY EQUITY | Mercuria Energy Group Ltd | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000253_CC_AIRB | 2138001LK2Z2HSER4U15 | | | | PRS NO EQUITY | PROSAFE | CY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000254_CC_AIRB | 31570010000000137835 | 1131604 | 29287391 | | | ALTA, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000255_CC_AIRB | 31570010000000116592 | 657856 | 25572881 | | | ARMATURY Group a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000256_CC_AIRB | 31570010000000075367 | 765380 | 28402758 | | | BAK stavební společnost, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000257_CC_AIRB | 31570010000000115525 | 834699 | 46504940 | | | Cerea, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000258_CC_AIRB | 31570010000000034336 | 1023328 | 70994226 | | | České dráhy, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000259_CC_AIRB | 315700CTFRL3U2DNMO58 | 633919 | 25085689 | | | CETELEM ČR, a.s. | CZ | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000260_CC_AIRB | 529900S5R9YHJHYKKG94 | | | CZ0005112300 | CEZ CP EQUITY | CEZ a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000261_CC_AIRB | 315700XJHXU2PD40RU82 | 865668 | 48589837 | | | DEKTRADE a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000262_CC_AIRB | 529900C5PL4JGDILRZ94 | 837043 | 46678468 | | | HOCHTIEF CZ a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000263_CC_AIRB | 31570010000000099520 | 644725 | 25322257 | | | IMOS Brno, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000264_CC_AIRB | 31570010000000032687 | 1086806 | 931 | | | METALIMEX a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000265_CC_AIRB | 315700JDC49X4VSP6Z49 | 601013 | 14915 | | | Metrostav a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000266_CC_AIRB | 31570066GBSS7JYFEL35 | 817880 | 45193592 | | | MJM Litovel a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000267_CC_AIRB | 31570010000000120084 | 832322 | 46342796 | | | OHL ŽS, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000268_CC_AIRB | 31570010000000009116 | 699640 | 26463318 | | | OTE, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000269_CC_AIRB | 31570010000000026285 | 671247 | 25860038 | | | Pars nova a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000270_CC_AIRB | 315700LTSCT2O45NWM28 | 805950 | 43873189 | | | PRAKAB PRAŽSKÁ KABELOVNA, s.r.o. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000271_CC_AIRB | 31570010000000115622 | 817271 | 45148155 | | | Primagra, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000272_CC_AIRB | 549300KL08IFWLTWLQ52 | 691287 | 26271303 | | | Skanska a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000273_CC_AIRB | 529900I8XOZDM4ZQSQ21 | | | | 1025Z CP EQUITY | Skoda Auto A.S. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000274_CC_AIRB | 31570010000000031135 | 923751 | 62623753 | | | ŠKODA TRANSPORTATION a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000275_CC_AIRB | 213800Z39ZW4XHAAUA27 | 725860 | 27195147 | | | SMP CZ, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000276_CC_AIRB | 3157004ICDH3MRKW7534 | 889798 | 60193336 | | | Telefónica Czech Republic, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000277_CC_AIRB | 31570010000000055191 | 617997 | 18050646 | | | TŘINECKÉ ŽELEZÁRNY, a. s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000278_CC_AIRB | 3157007C98ILJK5ST356 | 609769 | 15886492 | | | UniCredit Leasing CZ, a.s. | CZ | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000279_CC_AIRB | 315700EFFOU65ETZ0V16 | 886003 | 531766 | | | UNISTAV a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000280_CC_AIRB | 31570010000000001356 | 672337 | 25877950 | | | VÍTKOVICE HEAVY MACHINERY a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000281_CC_AIRB | 31570010000000003490 | 710607 | 26823357 | | | VÍTKOVICE POWER ENGINEERING a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000282_CC_AIRB | 31570010000000015033 | 697350 | 26415623 | | | W.A.G. payment solutions, a.s. | CZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000283_CC_AIRB | 5493005KH7FO1T5TMX47 | 1236614-2 | | | ASG GY Equity | AachenMuenchener Lebensversicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000284_CC_AIRB | 549300JSX0Z4CW0V5023 | 1319784-3 | | | | ADIDAS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000285_CC_AIRB | 549300X1WWPGMS47QQ72 | 1215807-7 | | | ASG GY Equity | Advocard Rechtsschutzversicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000286_CC_AIRB | 529900SO83U6ISM6DL85 | 2832395-4 | HRA36525B | | | ALBA Group plc & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000287_CC_AIRB | 529900K9B0N5BT694847 | 1100627-7 | | | ALV GY Equity | Allianz SE | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000288_CC_AIRB | 529900C058B9OTVFTU36 | 2033673-1 | HRB98981 | | | ASKLEPIOS KLINIKEN GMBH HAMBURG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000289_CC_AIRB | 549300FJWANEIJ25D318 | 1545974-6 | | | | Atlas Copco Energas GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000290_CC_AIRB | 529900YNBT62HCUPRG10 | 1106210-6 | | | | AUGUST STORCK KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000291_CC_AIRB | 5299005SHIN9ZK7GW242 | 1124841-6 | HRB1775 | DE0006766504 | NDA GY EQUITY | Aurubis AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000292_CC_AIRB | 529900PXZU3YHO6HMD80 | 1130123-1 | | | | Axel Springer SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000293_CC_AIRB | 529900AJX4TCFW0QT666 | 1104883-2 | | | | B. Braun Melsungen Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000294_CC_AIRB | 529900PM64WH8AF1E917 | 1102017-9 | HRB6000 | DE000BASF111 | BAS GR EQUITY | BASF SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000295_CC_AIRB | 529900XMQYET3NBF2363 | 2192515-1 | HRB101375 | DE0005168108 | B5A GY EQUITY | Bauer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000296_CC_AIRB | 549300J4U55H3WP1XT59 | 1109561-9 | | | BAYN GY EQUITY | Bayer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000297_CC_AIRB | YEH5ZCD6E441RHVHD759 | 1103190-3 | | | BMW GY EQUITY | Bayerische Motoren Werke AG [BMW AG] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000298_CC_AIRB | 529900SM0FDLLYATXU36 | 1103233-1 | | | | BAYWA AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000299_CC_AIRB | 5299001BUUGXAREGE533 | 1103821-3 | | | BTG GR EQUITY | Bertelsmann SE & Co. KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000300_CC_AIRB | 529900H0HULEN2BZ4604 | 1114115-7 | BWMAHRB710296 | | GBF GY Equity | Bilfinger SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000301_CC_AIRB | 529900XBEZ2EYI9ZOV89 | 3010079-6 | | | | BMG Rights Management GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000302_CC_AIRB | 529900FOTM78R9Q9NY89 | 1163617-2 | HRB75534 | | 2340173Z GR EQUITY | BOSCH UND SIEMENS HAUSGERATE GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000303_CC_AIRB | NNROIXVWJ7CPSR27SV97 | 2926464-5 | | | BNR GY EQUITY | Brenntag AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000304_CC_AIRB | 529900OQDCYXCLQOAY53 | 1105482-2 | | | | Burda Gesellschaft mit beschränkter Haftung | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000305_CC_AIRB | 5299000XH7YX33EJZP65 | 2730972-3 | | | | CARL ZEISS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000306_CC_AIRB | 52990076MX7KD2XYCH67 | 1111099-6 | HRB9517 | DE000CLS1001 | CLS1 GY EQUITY | Celesio AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000307_CC_AIRB | 529900O4ND7T8ABIXF67 | 1235957-6 | | | | Claas Kommanditgesellschaft auf Aktien mbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000308_CC_AIRB | 529900A7YD9C0LLXM621 | 1106273-4 | HRB3527 | DE0005439004 | CON GY EQUITY | CONTINENTAL AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000310_CC_AIRB | 5299007VZZKH65OCN774 | 2781995-2 | | | | Cronimet Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000311_CC_AIRB | 5299008ODF4EFHRI0G60 | 2402196-6 | HRB8957 | | 7097181Z GR EQUITY | CWS-boco International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000312_CC_AIRB | 5299005LEM60UYKU5235 | 1106512-5 | | | | DACHSER Group SE & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000313_CC_AIRB | 529900R27DL06UVNT076 | 2344103-3 | HRB19360 | | DAI GR EQUITY | Daimler AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000314_CC_AIRB | 5299006S0UKN6D9ZP412 | 2451917-5 | | | | DB NETZ AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000315_CC_AIRB | 529900I2DLZPTFPENJ05 | 1106744-4 | | | | DEHNER GMBH & CO KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000316_CC_AIRB | 5299005A2ZEP6AP7KM81 | 2537834-0 | | | ANN GF Equity | Vonovia SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000317_CC_AIRB | 52990063S23N13HU4E98 | 1818189-1 | HRB50000B | | DBHN GR EQUITY | DEUTSCHE BAHN AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000318_CC_AIRB | 529900PH63HYJ86ASW55 | 1107110-7 | HRB2168 | | LHA GY EQUITY | DEUTSCHE LUFTHANSA AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000319_CC_AIRB | 52990063W8KQHQMF4M43 | 2623414-6 | | | DPW GF Equity | Deutsche Post Finance B.V. | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000320_CC_AIRB | 529900ITHU5Y51F1S257 | 1107106-5 | | | | DEUTSCHE SPARKASSEN LEASING AG & CO KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000321_CC_AIRB | 549300V9QSIG4WX4GJ96 | 2185287-6 | HRB6794 | | DTE GY EQUITY | DEUTSCHE TELEKOM AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000322_CC_AIRB | 529900KSWLV9JYE7NC83 | 2095980-5 | HRB34977 | | | DFS Deutsche Flugsicherung GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000323_CC_AIRB | 529900QTO8D2QK2TJG32 | 1107340-0 | | | | Diehl Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000324_CC_AIRB | 529900Y1AT9MQF6UYT42 | 2836050-1 | HRB203044 | | | DMK DEUTSCHES MILCH-KONTOR GMBH BREMEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000325_CC_AIRB | 529900YZNQ3MUUZ02M47 | 1117002-4 | HRB242 | | | Douglas Holding AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000326_CC_AIRB | 5299004W7VTLPROHR533 | 1125242-6 | HRA8242 | | | DR AUGUST OETKER KG BIELEFELD | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000327_CC_AIRB | 529900EWEX125AULXI58 | 3008027-9 | | | PAH3 GY EQUITY | Dr Ing HCF Porsche AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000328_CC_AIRB | 5493005UFVHY0PPNKD75 | 1107708-8 | HRB7903HL | DE0005550602 | DRW3 GY EQUITY | Drägerwerk AG & Co. KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000329_CC_AIRB | 52990076FKBR9THZ8C62 | 2779318-1 | | | | DYWIDAG-Systems International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000330_CC_AIRB | 529900Z8W8S8J1P7U364 | 1105067-1 | HRA9905 | | | E BREUNINGER GMBH CO STUTTGART | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000331_CC_AIRB | Q9MAIUP40P25UFBFG033 | 1134262-3 | HRB22315 | | EOAN GY EQUITY | E.ON SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000332_CC_AIRB | 5299000MT7P9STUCL908 | 1137158-0 | | | | Ed. Züblin Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000333_CC_AIRB | 529900JSFZ4TS59HKD79 | 2331844-7 | | | EBK GR EQUITY | Energie Baden-Wurttemberg AG [EnBW] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000334_CC_AIRB | 549300OQ94C7KRGGC351 | 2177540-8 | | | ASG GY Equity | Envivas Krankenversicherung AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000336_CC_AIRB | 41GUOJQTALQHLF39XJ34 | 1518676-0 | | | 154407Z GR EQUITY | Evonik Industries AG (Evonic) | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000337_CC_AIRB | 529900L64X6KZZW19R71 | 1108854-9 | | | 4501Z GR EQUITY | EWE AG [Energieversorgung Weser-Ems] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000338_CC_AIRB | 529900D7N2PTTZWFWN57 | 2579145-0 | | | | F.S. Fehrer Automotive GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000339_CC_AIRB | 529900EI7R9SCEJP4T76 | 1109776-3 | 00311027000005 | | | FERROSTAAL GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000340_CC_AIRB | 529900WBP9HFX10RKB30 | 1110203-5 | | | | FLUGHAFEN MUNCHEN GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000341_CC_AIRB | 529900VHM89GUAJ1RK35 | 1114926-7 | HRB25 | | 1048Z GR EQUITY | FRANZ HANIEL & CIE GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000342_CC_AIRB | 5299001ERX0K10IZUL40 | 1110198-7 | | | | FRAPORT AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000343_CC_AIRB | XDFJ0CYCOO1FXRFTQS51 | 1110492-4 | HRB11852 | DE0005785604 | FRE GY EQUITY | FRESENIUS SE & CO. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000344_CC_AIRB | 5299006NS9FCLFHZVL76 | 1578686-6 | HRB714579 | | | Freudenberg SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000345_CC_AIRB | 529900KXMB40SPYJD743 | 2052428-6 | HRB36569B | | 7013717Z GR EQUITY | GAZPROM Germania GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000346_CC_AIRB | 549300PHUU0ZZWO8EO07 | 1122951-5 | | | GEA GR EQUITY | GEA Group AG [Global Engineering Alliance] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000347_CC_AIRB | 529900JGEOQMCDYOK785 | 1135188-9 | | | | Gelsenwasser AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000348_CC_AIRB | 529900F916IVP0TJZK88 | 1051383-6 | HRA11722 | | | GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000349_CC_AIRB | 5299006GD4UWSYZOKC28 | 2877346-3 | HRB56040 | | GXI GY Equity | Gerresheimer AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000350_CC_AIRB | 529900OJM5EX75OD8032 | 1113335-2 | | | | Getreide-Aktiengesellschaft vorm.P.Kruse- Chr.Sieck | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000351_CC_AIRB | 529900K6BWO03KP4GU58 | 1113443-4 | | | | Giesecke & Devrient Gesellschaft mit beschränkter Haftung | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000352_CC_AIRB | 529900J0V7C8Z8MLN980 | 2943243-2 | | | | Gigaset Communications GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000353_CC_AIRB | 529900LPAX2H9S4NKU05 | 1215951-3 | | | | Gothaer Finanzholding AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000354_CC_AIRB | 529900F4P4RV4Z50PI82 | 1114066-2 | HRB527 | | | GROSSKRAFTWERK MANNHEIM AG MANNHEIM | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000355_CC_AIRB | HD52L5PJVBXJUUX8I539 | 2294348-4 | | | HPL GR EQUITY | Hapag-Lloyd AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000356_CC_AIRB | 5299007CE1VJWKM99H49 | 1130882-2 | HRB2680KI | | 4729Z GR EQUITY | Hauptgenossenschaft Nord AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000357_CC_AIRB | 529900MKHOFQI4A0XC48 | 2873755-9 | | | | HAWE Hydraulik SE | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000358_CC_AIRB | 52990022107L9199GO56 | 2588017-0 | | | | HDI Versicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000359_CC_AIRB | 529900755OZXM37H4975 | 1115355-8 | | | | Heckler & Koch GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000360_CC_AIRB | LZ2C6E0W5W7LQMX5ZI37 | 1126630-1 | HRB330082 | DE0006047004 | HEI GY EQUITY | HEIDELBERGCEMENT AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000361_CC_AIRB | 529900ZM98OISTG16932 | 1115394-7 | | | HDD GY Equity | Heidelberger Druckmaschinen AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000362_CC_AIRB | 529900PLX4ADJFWIY024 | 1135805-8 | | | 2550Z GR EQUITY | Hella KGaA Hueck & Co | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000363_CC_AIRB | 52990027B9ARY5AC8476 | 1115622-1 | | | | HELM AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000364_CC_AIRB | 549300VZCL1HTH4O4Y49 | 1115688-2 | HRB4724 | DE0006048408 | HEN3 GY EQUITY | HENKEL AG & CO. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000365_CC_AIRB | 5493007EO7JOPWXHBJ27 | 1740986-3 | HRB3364 | | | Heraeus Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000366_CC_AIRB | 529900BVZYMVDRRSXY68 | 1306869-7 | HRB390485 | | 3540636Z GR EQUITY | HERRENKNECHT AKTIENGE-SELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000367_CC_AIRB | 529900O7US4NP0J6XD12 | 1179777-6 | | | | HETTICH HOLDING GMBH & CO OHG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000368_CC_AIRB | 529900Y25S8NZIYTT924 | 1116241-9 | | | HOT GY EQUITY | Hochtief AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000369_CC_AIRB | 5299008WW53GLXRORN29 | 1350826-2 | HRB2311 | | HBM GY Equity | Hornbach-Baumarkt-AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000370_CC_AIRB | 529900LFVU534EBRXD13 | 1104693-5 | | | | HUGO BOSS AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000371_CC_AIRB | TSI2PJM6EPETEQ4X1U25 | 2443536-4 | | | IFX GY Equity | Infineon Technologies AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000372_CC_AIRB | 529900FFRTWZQXTTUB07 | 1193155-7 | | | 7573220Z GR EQUITY | Intersnack Knabber-Gebäck GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000373_CC_AIRB | 529900DJMOF0DTSWHO38 | 2850239-1 | HRB40163 | | | JUWI AG WÖRRSTADT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000374_CC_AIRB | 529900YURAYD4IJX2J91 | 1128982-4 | HRB2669 | | SDF GY Equity | K+S Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000376_CC_AIRB | 529900WFRVF4SQ2EV734 | 1121308-9 | HRA102851 | | 509821Z GR EQUITY | Kaufland Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000377_CC_AIRB | 529900CQ31CN6GV5LL52 | 2821686-9 | NRWDUHRB20486 | | KCO GY Equity | Kloeckner & Co. S.E. | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000378_CC_AIRB | 5299001GRRO0Z25YZT52 | 1130169-4 | | | | Knorr-Bremse AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000379_CC_AIRB | 529900IQ90WSXBWSTD78 | 1131272-5 | | | | KOENIG & BAUER AKTIENGE-SELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000380_CC_AIRB | 529900LUYJ0V8SOOT260 | 1173404-3 | HRA4415 | | 3612759z gr equity | KRAFTVERKEHR NAGEL GMBH & CO. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000381_CC_AIRB | 529900MAU9591GT2S236 | 2849255-1 | | | | KraussMaffei Technologies GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000382_CC_AIRB | 529900NY2GSZWWUBW049 | 1120219-9 | | | | KRONES Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000383_CC_AIRB | 529900BVAET534PD7C28 | 1119133-5 | HRB21016 | DE0006292006 | KSB3 GY EQUITY | KSB Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000384_CC_AIRB | 529900VPRFDDIN7BE119 | 1117324-2 | HRB22709 | | IWKG IX Equity | KUKA AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000385_CC_AIRB | 529900FR2K4P9L9XLV21 | 1119187-1 | | | | KWS SAAT SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000386_CC_AIRB | 529900PTLRE72EMYIJ77 | 2451186-7 | HRB53652 | | LXS GF Equity | Lanxess AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000387_CC_AIRB | 5299002HNCMIUBHOMK35 | 1121223-0 | HRB202 | DE0005408884 | LEO GY EQUITY | Leoni AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000388_CC_AIRB | 529900EW0ZH7KAZ11H71 | 1797294-4 | | | | Lidl Stiftung & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000389_CC_AIRB | WTV8QGD5UD7MMD4HS345 | 1121375-8 | | | LIN GY Equity | Linde AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000390_CC_AIRB | 529900SL1W4KHVE18T81 | 1121582-9 | | | | LOHMANN + Co. AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000391_CC_AIRB | 52990098TR1QJBWIYG58 | 1147145-5 | | | | MAHLE GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000392_CC_AIRB | 52990018UPG26YRFSM46 | 1122332-8 | HRB179426 | DE0005937007 | MAN GR EQUITY | MAN SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000393_CC_AIRB | 5299009Z8B0YE4ECMJ92 | 1044964-3 | | | | Media-Saturn Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000394_CC_AIRB | 5299009WLGROB3HKM878 | 1522457-9 | | | | MEGGLE AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000395_CC_AIRB | 529900OAREIS0MOPTW25 | 2198479-4 | HRB6164 | | MRK GF Equity | Merck KGaA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000396_CC_AIRB | 5299001X9L42HXEBCZ51 | 1188960-7 | | | | Ceconomy AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000397_CC_AIRB | 529900ZYVEIYJRO6TG34 | 3328361-5 | | | | Meyer Werft GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000398_CC_AIRB | 213800E45LWMBVNF3R85 | 3052190-0 | NRWGRHRB8959 | | MNDI LN Equity | Mondi Consumer Packaging International AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000399_CC_AIRB | 529900807L67JY81RD65 | 2755947-5 | | | MTX GY Equity | MTU Aero Engines AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000400_CC_AIRB | 529900ISR2VNZV1C0T93 | 1182822-5 | | | | MVV Energie AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000401_CC_AIRB | 529900UXIUW801PQDI37 | 2597701-8 | | | | N-ERGIE AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000402_CC_AIRB | 529900HVDYCUWVD0OE76 | 2551585-9 | | | | NORDEX SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000403_CC_AIRB | 549300UH52ZS8O00MO03 | 1125476-0 | | | | Osram GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000404_CC_AIRB | 529900LMI5FN0KFOE272 | 1125552-8 | HRA62024 | | OTVR GR EQUITY | OTTO (GMBH & CO.KG) | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000405_CC_AIRB | 529900ELIX8Z8PQ6CU28 | 2593300-3 | | | | PAPIERFABRIK PALM GMBH & CO.KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000406_CC_AIRB | 529900HT3KJHBHNHDT64 | 1397102-3 | HRB6100 | | 259743Z GR EQUITY | PERI GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000407_CC_AIRB | 52990037VWJGYKGP9877 | 1131747-6 | HRA3551 | | 2590Z GR EQUITY | PHOENIX Pharmahandel GmbH & Co KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000408_CC_AIRB | 5299008XQHPTOF8R354 | 2696731-5 | 241336g | | 661074Z GR EQUITY | Porsche Corporate Finance GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000409_CC_AIRB | 529900NY0WWQUKOMWQ37 | 2399699-4 | | | PSM GY EQUITY | ProSiebenSat 1 Media SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000410_CC_AIRB | 529900Z5KBA9KJP6EK09 | 1196360-0 | | | | R+V Versicherung AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000411_CC_AIRB | 5299001OU9CSE29O6S05 | 1127893-4 | | | RHM GY EQUITY | Rheinmetall AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000412_CC_AIRB | 529900F0LT5OP4SV6122 | 1104684-4 | | | | Robert Bosch GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000413_CC_AIRB | 529900BZ1C5S5WQENF25 | 2820967-4 | HRB721056 | | | ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000414_CC_AIRB | 529900GB7KCA94ACC940 | 2531238-0 | HRB14525 | DE0007037129 | RWE GY EQUITY | RWE AKTIENGESELLSCHAFT | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000415_CC_AIRB | 529900Q5SR06C5T8NO26 | 1128992-3 | HRB8372 | | 7015557Z GR EQUITY | Salzgitter Mannesmann Handel GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000416_CC_AIRB | 529900D6BF99LW9R2E68 | 1308819-0 | | | SAP GY EQUITY | SAP SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000417_CC_AIRB | 529900JL0HDVGZMUJF32 | 3043578-8 | | | | IHO Verwaltungs GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000418_CC_AIRB | 529900D8QMD1LL0E2393 | 2800313-5 | | | | Schletter GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000419_CC_AIRB | 529900DG0F6AGQAP6N55 | 1131407-7 | 55234831 | | | SCHOLZ Holding GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000420_CC_AIRB | 5299009QTM3SJL9BNR19 | 2209676-2 | | | | Schott AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000421_CC_AIRB | 529900ZCRUJ3J5PYWX81 | 2577577-6 | | | RPW GR EQUITY | SENVION GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000422_CC_AIRB | 52990038IB31TYK07X63 | 1129569-8 | | | SGL GY Equity | SGL Carbon SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000423_CC_AIRB | W38RGI023J3WT1HWRP32 | 1129508-6 | HRB12300B | | SIE GY EQUITY | Siemens Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000424_CC_AIRB | 529900M1LIO0SLOBAS50 | 1532176-3 | HRB1562 | DE0003304002 | SOW GY EQUITY | Software AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000425_CC_AIRB | 549300WM0X4AUT710770 | 3278292-2 | | | | Springer Science+Business Media Deutschland GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000426_CC_AIRB | 529900FMTTLMH0P0DL10 | 1473528-6 | | | | STADA Arzneimittel Aktienge-sellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000427_CC_AIRB | 549300YTRYZPM57T3319 | 1132051-2 | | | | STADTWERKE HANNOVER AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000428_CC_AIRB | 529900QOJGJ2975GD560 | 2971375-7 | | | | Stahlgruber Otto Gruber AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000429_CC_AIRB | 5299003M4PGUGL48LS74 | 3094881-4 | | | | Styrolution Group GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000430_CC_AIRB | 529900Y2V1QWBDCBT818 | 2653119-4 | | | | Südwestdeutsche Medien Holding GmbH | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000431_CC_AIRB | 529900S8QNB101D40S72 | 1130211-4 | | | SZU GY EQUITY | Südzucker AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000432_CC_AIRB | 529900D82I6R9601CF26 | 2819960-2 | HRB200436 | | | SYMRISE AG HOLZMINDEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000433_CC_AIRB | 529900P710MOUBKZDL27 | 2269857-5 | HEESHRB85143 | | | Techem GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000434_CC_AIRB | 529900COI811T9N2Y682 | 3009289-4 | HRB180660 | | | THÜGA HOLDING GMBH + CO KGAA MÜNCHEN | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000435_CC_AIRB | 549300UDG16DOYUPR330 | 2411649-3 | HRB9092 | DE0007500001 | TKA GR EQUITY | THYSSENKRUPP AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000436_CC_AIRB | 529900JBK6KNC4HSW032 | 1672825-5 | | | | Tönnies Holding GmbH & Co. KG | DE | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000437_CC_AIRB | 52990021AYVJLL2XMK94 | 2182800-9 | HRB16654 | | 7010965Z GR EQUITY | TRIMET ALUMINIUM SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000438_CC_AIRB | 529900SL2WSPV293B552 | 1126744-0 | | | TUI1 GY EQUITY | TUI AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000439_CC_AIRB | 3VEKWPJHTD4NKMBVG947 | 2353095-9 | | | | United Internet AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000440_CC_AIRB | XQMNIROSQAS7Y9TT7197 | 2515082-2 | NRWKOHRA24116 | | LBTYA UW Equity | Unitymedia Hessen GmbH & Co. KG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000441_CC_AIRB | 529900I1IDJLEXFUYN67 | 3340688-5 | | | | WELTBILD GMBH & CO. KG, AUGSBURG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000442_CC_AIRB | 529900AGED6PJE9AVL37 | 3185940-8 | | | | Vier Gas Transport GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000443_CC_AIRB | 52990023338VFV5AIN59 | 1134669-9 | HRA3389 | | | VIESSMANN WERKE GMBH CO KG ALLENDORF | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000444_CC_AIRB | W24EDTPHEV8NJOD4FA29 | 1627667-7 | | | | VNG-Verbundnetz Gas Aktiengesellschaft | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000445_CC_AIRB | 5299004TYSI0Z73QUE46 | 1227804-0 | HRB725621 | | | Voith GmbH & Co. KGAA | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000446_CC_AIRB | 529900NNUPAGGOMPXZ31 | 1134796-0 | | | VOW3 GY EQUITY | Volkswagen AG [VW] | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000447_CC_AIRB | 0NURKC5Q3CJYZPPK5046 | 1134904-0 | | | | WACKER CHEMIE AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000448_CC_AIRB | 529900KKY5IMBX35M241 | 2679160-8 | HRB7736 | | | Wasser und Gas Westfalen GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000449_CC_AIRB | 529900KQ44OJDIDU6J81 | 1135571-6 | | | | WEPA Hygieneprodukte GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000450_CC_AIRB | 5299006E92R0717GXP27 | 3189637-6 | HRA16706 | | 0892272D GR EQUITY | WINGAS GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000451_CC_AIRB | 529900A8LX4KL0YUTH71 | 2543621-3 | | | WDI GY Equity | Wirecard AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000452_CC_AIRB | 529900CAYOWB8YIG7X25 | 1136858-6 | | | | ZF FRIEDRICHSHAFEN AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000453_CC_AIRB | 549300D2K6PKKKXVNN73 | | 22756214 | DK0010244425 | MAERSKB DC EQUITY | A.P.Møller-Mærsk A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000454_CC_AIRB | | | 63965812 | | | A/S SCHOUW & CO | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000455_CC_AIRB | 549300ADWYS7RRJ8BG19 | | 14244441 | | | Aalborg Portland A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000456_CC_AIRB | 549300Y047DQV30CKT47 | | 49723911 | | | ABENA HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000457_CC_AIRB | 549300PLP6WVTICKLD32 | | 10526949 | | | ALM. BRAND FORSIKRING A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000458_CC_AIRB | 529900IJ6T4P1O10R377 | | 25313763 | | | ARLA FOODS A.M.B.A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000459_CC_AIRB | | | 25511484 | | | Atea A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000460_CC_AIRB | 213800KB128IK92MCD10 | | 44782510 | | | AVK Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000461_CC_AIRB | 2138009LJ6FGTV868W59 | | 22069519 | | | BYGMA GRUPPEN A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000462_CC_AIRB | 5493008YL42784DMWN61 | | 25508343 | DK0010181676 | CARLB DC EQUITY | Carlsberg Breweries A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000463_CC_AIRB | | | 27626904 | | | Catering Engros A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000464_CC_AIRB | 213800JF2XSR5NXGL660 | | 12760043 | | | Cheminova A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000465_CC_AIRB | 549300MKPW8ZF3E8MW37 | | 28318677 | | | Chr. Hansen Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000466_CC_AIRB | 213800AWZ8U3FVALIO26 | | 26259495 | | | Coop Danmark A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000467_CC_AIRB | 213800UW822WLK2HZF47 | | | | | Copenhagen Airports Denmark ApS | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000468_CC_AIRB | 529900BWY373HVUNIC90 | | 28527411 | | | Dagrofa ApS | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000469_CC_AIRB | | | 13878595 | | | Dagrofa S-Engros A/S (Foodservice) | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000470_CC_AIRB | 213800FJJH5XFNFIAK90 | | 23256118 | | | Damstahl A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000471_CC_AIRB | 549300712KABJNYPD639 | | 20165715 | | | DANFOSS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000472_CC_AIRB | | | 59789317 | | | Danish Agro A.M.B.A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000473_CC_AIRB | 21380063C9WS18D6WJ21 | | 26121264 | | | Danish Crown A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000474_CC_AIRB | 2138007QUZXQLFGCSV45 | | 24246930 | | | DANSK LANDBRUGS GROVVARESELSKAB A | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000475_CC_AIRB | 549300FQY6MX8USM0112 | | 35954716 | | 4166777Z DC EQUITY | Dansk Supermarked A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000476_CC_AIRB | 549300JUFTJMOTC28B39 | | 28113951 | | | Danske Commodities A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000477_CC_AIRB | 213800ZCQ8X5QYJWVQ60 | | 42344613 | | | Det Danske Hedeselskab | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000478_CC_AIRB | 549300JZVW1Y1UZ5UK38 | | 14194711 | | | DFDS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000479_CC_AIRB | W9NG6WMZIYEU8VEDOG48 | | 36213728 | | | DONG Energy A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000480_CC_AIRB | 529900X41C0BSLK67H70 | | 58233528 | DK0060079531 | DSV DC EQUITY | DSV A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000481_CC_AIRB | 213800K83X1E9HF1MD69 | | 55828415 | | | DT Group A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000482_CC_AIRB | 529900C0U279ORGJC950 | | 45349918 | | | Ecco Sko A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000483_CC_AIRB | 213800Z47P2HZJKJSK23 | | 75272014 | | | EGM. INT. HOLD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000484_CC_AIRB | 549300JN1F17UXJMM315 | | 17225898 | | | ENERGI DANMARK A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000485_CC_AIRB | 5299003X050CWGDW1Z87 | | | | | Energinet.dk SOV | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000486_CC_AIRB | 213800MXXDGQ3ITPXI41 | | 58180912 | DK0010234467 | | FLSMIDTH & CO. A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000487_CC_AIRB | 549300036WZGCBDPDZ92 | | | | | GF-Forsikring A/S (Unsolicited Ratings) | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000488_CC_AIRB | 5493006R4KC2OI5D3470 | | 56759913 | | | H. Lundbeck A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000489_CC_AIRB | 213800HTGI1CTA7CKP20 | | 34728712 | | | Hedegaard A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000490_CC_AIRB | 213800NLXK98F6PC2R37 | | | | | ISS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000491_CC_AIRB | 549300RIPHN847476O42 | | | | | J. LAURITZEN A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000492_CC_AIRB | 54930032G32N1F8JBV10 | | | | | KIRKBI INVEST A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000493_CC_AIRB | UGKYQUOFW6QSIS3P4P93 | | 47458714 | | LEGO DC EQUITY | LEGO System A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000494_CC_AIRB | 52990077KVK7QCK2NG31 | | 56759514 | | | LEO PHARMA A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000495_CC_AIRB | 529900B5B2U7TIJN7757 | | | | | MONJASA A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000496_CC_AIRB | 213800WNLA5AH3U4WI67 | | 12562233 | | | MT HØJGAARD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000497_CC_AIRB | 549300UQ0QRC1KXGRE08 | | 20293195 | | | NEAS Energy A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000498_CC_AIRB | | | 10845858 | | | Nellemann Holding A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000499_CC_AIRB | 529900197LKWCEQ0NL18 | | 62725214 | | | NKT HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000500_CC_AIRB | 2138007XB7AUOGS4N159 | | 11142141 | | | NORDIC SEAFOOD A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000501_CC_AIRB | 2138005ON7KF6M74P542 | | 81203113 | | | Nordisk Dæk Import A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000502_CC_AIRB | 549300DAQ1CVT6CXN342 | | | | NOVOB DC Equity | Novo Nordisk A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000503_CC_AIRB | 529900T6WNZXD2R3JW38 | | 10007127 | | | NOVOZYMES A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000504_CC_AIRB | 213800LALFCP5FJXW153 | | 62497718 | | | Nowaco A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000505_CC_AIRB | 213800PRY3GUP6B5GG04 | | 39170418 | | | OK A.m.b.A. | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000506_CC_AIRB | 213800RE7TE67AUCJS21 | | 11369677 | | | Polar Seafood Denmark | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000507_CC_AIRB | 213800QRC7LNX935OZ09 | | 54879415 | | | Rockwool International A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000508_CC_AIRB | | | 42997811 | | | SANISTÅL A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000509_CC_AIRB | 549300M5XVDYG4I7CC28 | | 14049673 | | | Scan Global Logistics | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000510_CC_AIRB | 5299003KG4JS99TRML67 | | 31080185 | | | SCANDINAVIAN TOBACCO GROUP A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000511_CC_AIRB | 529900N96EOVRB114D28 | | 14773908 | DK0060228559 | TDC DC EQUITY | TDC A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000512_CC_AIRB | 549300ZSIJREG4GDWJ45 | | | | | Topdanmark A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000513_CC_AIRB | 213800A5UXABGUQ3PX11 | | 22460218 | | | TORM A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000514_CC_AIRB | 213800BIA5L8OPBER229 | | | | | Tryg Forsikring A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000515_CC_AIRB | 213800O8J7U9F8Q8VQ80 | | | | | Tryg Garantiforsikring A/S | DK | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000516_CC_AIRB | | | 14003606 | | | Tulip Food Company A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000517_CC_AIRB | 54930026SJ2OBLO6M470 | | 25481968 | | | Verdo A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000518_CC_AIRB | 549300DYMC8BGZZC8844 | | 00311171460005 | | | VESTAS WIND SYSTEMS A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000519_CC_AIRB | 213800RM6L9LN78BVA56 | | 71186911 | | | WILLIAM DEMANT HOLDING A/S | DK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000520_CC_AIRB | 5493005044RTLQ5RZU70 | | | | | Eesti Energia AS | EE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000521_CC_AIRB | 549300YENFNR57ZJ3X76 | | | | | ABENER ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000522_CC_AIRB | 8ZQH7RR6DBQZIX8PEQ84 | ESA41002288 | A41002288 | | ABG/P SM EQUITY | ABENGOA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000523_CC_AIRB | 549300GKFVWI02JQ5332 | ESA08209769 | A08209769 | | ABE SM EQUITY | ABERTIS INFRAESTRUCTURAS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000524_CC_AIRB | 95980020140005800000 | | | | ANA SM EQUITY | ACCIONA ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000525_CC_AIRB | 95980020140005558665 | ESA28004885 | A28004885 | | ACS SM EQUITY | Actividades de Construccion y Servicios SA [ACS Group] | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000526_CC_AIRB | 213800NKU21ZN7P7RT54 | ESA84409408 | A84409408 | | AMS SM EQUITY | Amadeus IT Group SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000527_CC_AIRB | | ESA26019992 | A26019992 | | 0468005D SM EQUITY | AQUALIA GESTION INTEGRAL DEL AGUA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000528_CC_AIRB | 95980020140005491929 | | A78839271 | | A3M | ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000529_CC_AIRB | 549300MXEGOT8MV1B924 | ESA62186556 | A62186556 | | ONO SM EQUITY | CABLEUROPA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000530_CC_AIRB | 549300CGERG48M7P5E96 | | | | | CENTROS COMERCIALES CARREFOUR S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000531_CC_AIRB | | ESA46146387 | A46146387 | | 0612929D SM EQUITY | COBRA INSTALACIONES Y SERVICIOS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000532_CC_AIRB | | ESA20001020 | A20001020 | | CAF SM EQUITY | CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000533_CC_AIRB | 95980020140005319366 | ESA48012009 | A48012009 | | OLE SM EQUITY | DEOLEO SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000534_CC_AIRB | 54930063C6K2TNFL6H10 | | | | | DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000535_CC_AIRB | | ESA15139314 | A15139314 | | DRC SM EQUITY | DRAGADOS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000536_CC_AIRB | 529900U1P1JEV71EBO44 | ESA28006104 | A28006104 | | 4367465Z SM EQUITY | EADS CONSTRUCCIONES AERONAUTICAS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000537_CC_AIRB | 95980020140005374753 | ESA28017895 | A28017895 | | 1082z sm equity | EL CORTE INGLES S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000538_CC_AIRB | 95980020140005491250 | | A48027056 | | ENO | ELECNOR S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000539_CC_AIRB | 213800VIN4XHLVFIOE10 | | A86484334 | | ENG SQ Equity | Enagas Transportes, S.A.U. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000540_CC_AIRB | 549300LHK07F2CHV4X31 | ESA28023430 | A28023430 | | ELE SM EQUITY | ENDESA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000541_CC_AIRB | 95980020140005732198 | | | | | ESCAL UGS S L | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000542_CC_AIRB | 95980020140005757903 | ESA81939209 | A81939209 | | FER SM EQUITY | Ferrovial SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000543_CC_AIRB | 95980020140005178328 | ESA28037224 | A28037224 | | FCC SM EQUITY | FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000544_CC_AIRB | 549300CKUXDA0CKRQJ56 | ESA80477144 | A80477144 | | GAM SM EQUITY | GAMESA ENERGIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000545_CC_AIRB | TL2N6M87CW970S5SV098 | ESA08015497 | A08015497 | | GAS SM EQUITY | GAS NATURAL S.D.G. S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000546_CC_AIRB | 95980020140005484363 | ESB48943864 | B48943864 | | 495294Z SM EQUITY | GESTAMP AUTOMOCION S L | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000547_CC_AIRB | | ESA58389123 | A58389123 | | GRF SM EQUITY | GRIFOLS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000548_CC_AIRB | 213800OILC5Q9AR63B63 | | A09092305 | | | Grupo Antolin-Irausa, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000549_CC_AIRB | | ESA84173947 | A84173947 | | 1234Z SM EQUITY | GRUPO ISOLUX CORSAN SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000550_CC_AIRB | 5QK37QC7NWOJ8D7WVQ45 | ESA48010615 | A48010615 | | IBE SM EQUITY | Iberdrola SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000551_CC_AIRB | 549300GEL7LRGKK0DG70 | | | | | Iberia Lineas Aereas de Espana S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000552_CC_AIRB | GGYEFW27TI7Q3C3XB343 | | | | | INDUSTRIA DE DISEÑO TEXTIL S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000553_CC_AIRB | 95980020140005007414 | | | | | INMOBILIARIA COLONIAL SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000554_CC_AIRB | 549300D4HOJHH0LSET81 | ESA41694266 | A41694266 | | 4516287Z SM EQUITY | INSTALACIONES INABENSA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000555_CC_AIRB | 95980020140005317620 | | | | | ISOLUX INGENIERIA, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000556_CC_AIRB | 95980020140005606874 | | | | | IZASA DISTRIBUCIONES TECNICAS S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000557_CC_AIRB | 529900S4UWJNVO9LEH81 | | A60195278 | | 4374129Z | LIDL SUPERMERCADOS S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000558_CC_AIRB | UIUPNLHSQI58ZL7O2J82 | | A78346558 | | MAP SQ Equity | Mapfre Re, Compania de Reaseguros, S.A. | ES | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000559_CC_AIRB | 95980020140005021479 | ESA79075438 | A79075438 | | | MEDIASET ESPAÑA COMUNICACION S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000560_CC_AIRB | | ESA78304516 | A78304516 | | MEL SM EQUITY | Melia Hotels International SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000561_CC_AIRB | 95980020140005311703 | | | | | NAVANTIA S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000562_CC_AIRB | 95980020140005395317 | ESA48010573 | A48010573 | | OHL SM EQUITY | OBRASCON HUARTE LAIN S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000563_CC_AIRB | | ESA36603587 | A36603587 | | PVA SM EQUITY | PESCANOVA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000564_CC_AIRB | 549300N94L4D5NDBFG97 | ESA28430882 | A28430882 | | | PROSEGUR COMPAÑIA DE SEGURIDAD S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000565_CC_AIRB | 54930070W8XSY31XK130 | ESA78003662 | A78003662 | | REE SM EQUITY | Red Electrica de Espana SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000566_CC_AIRB | BSYCX13Y0NOTV14V9N85 | | A78374725 | ES0273516007 | REP GY Equity | Repsol, S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000567_CC_AIRB | | ESA08000820 | A08000820 | | DMM XT EQUITY | S A DAMM | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000568_CC_AIRB | 549300QHD5DP0GOPGX63 | | | | | SOVENA ESPANA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000569_CC_AIRB | 213800JEZBUPZKWJGF49 | ESA28092583 | A28092583 | | TRE SM EQUITY | TECNICAS REUNIDAS S A | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000570_CC_AIRB | 549300EEJH4FEPDBBR25 | | KvK 24269798 0000 | | TEF SM EQUITY | TELEFONICA SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000571_CC_AIRB | | ESA08356727 | A08356727 | | TST SM EQUITY | TESTA INMUEBLES EN RENTA S.A. | ES | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000572_CC_AIRB | 549300FM9ZIJB5FCS825 | | | | | TWINS ALIMENTACION SA | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000573_CC_AIRB | 95980020140005462150 | ESA79524054 | A79524054 | | 571979Z | URBASER S.A. | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000574_CC_AIRB | 5299008CBH6EAEH1VZ37 | ESA28293348 | A28293348 | | | WORLD DUTY FREE GROUP S.A.U., | ES | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000575_CC_AIRB | 743700FHGZEV5UGCB005 | | | FI0009010391 | AHL1V FH EQUITY | Ahlstrom Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000576_CC_AIRB | 529900Q14KI1SCMIMO82 | | | | | Bayer Nordic SE | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000577_CC_AIRB | 5493002B0GOVF42KWX33 | | | | | Cargotec Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000578_CC_AIRB | 549300P8N0P6KDGTJ206 | | | XS0946179529 | TY2 GS Equity | Citycon OYJ | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000579_CC_AIRB | 743700TU2S3DXWGU7H32 | | 0116510-6 | XS0973806861 | EIA GM Equity | Elisa Corporation | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000580_CC_AIRB | 7437006ZZI1F7CUA5518 | | | | | Fingrid Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000581_CC_AIRB | 213800SB6EOB8SSK9W63 | | | FI0009003230 | FIA1S FH EQUITY | Finnair Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000582_CC_AIRB | 743700BKTW4EQIVKYY42 | | | FI0009000400 | FIS1V FH EQUITY | Fiskars Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000583_CC_AIRB | 635400IUIZZIUJSAMF76 | | | FI0009007132 | FUM1V FH EQUITY | Fortum Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000584_CC_AIRB | 74370031Y7RK5H88CQ48 | | | FI0009004824 | KRA1V FH EQUITY | Kemira Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000585_CC_AIRB | 743700OX6HSVMCAHPB95 | | | | | KESKO OYJ | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000586_CC_AIRB | 2138001CNF45JP5XZK38 | 1927400-1 | HRB57225 | | KC4 GR EQUITY | Kone GmbH | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000587_CC_AIRB | 2138007FRMWVPUDCMA45 | | | FI0009007835 | MEO1V FH EQUITY | Metso Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000588_CC_AIRB | 5493009GY1X8GQ66AM14 | | | FI0009013296 | NES1V FH EQUITY | Neste Oil Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000589_CC_AIRB | 549300A0JPRWG1KI7U06 | | | FI0009000681 | NOK1V FH EQUITY | Nokia Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000590_CC_AIRB | 743700YQIO8Y4L4WKR40 | | | | | Nokian Renkaat Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000591_CC_AIRB | 74370061PO7C10E3PA54 | | | | | Norilsk Nickel Harjavalta Oy | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000592_CC_AIRB | 5493009YRUJJDCFF0R80 | | | FI0009002422 | OUT1V FH EQUITY | Outokumpu Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000593_CC_AIRB | 549300R0VN9C371W0E07 | | | FI0009014575 | OTE1V FH EQUITY | Outotec Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000594_CC_AIRB | 743700X6KUJ0Z8GJIF03 | | | | | POHJOLAN VOIMA OY | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000595_CC_AIRB | 743700CIR72J2LJZO637 | | | | | Ramirent Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000596_CC_AIRB | 743700XJC24THUPK0S03 | | | FI0009007694 | SAA1V FH EQUITY | Sanoma Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000597_CC_AIRB | 743700IFQI6W89M1IY95 | | | | | STOCKMANN OYJ ABP | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000598_CC_AIRB | 7437000ZP669LKUTZ738 | | | | STERV FH EQUITY | Stora Enso Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000599_CC_AIRB | 743700LQ48IZBTZN4S52 | | 0196656-0 | XS1043513529 | | Teollisuuden Voima Oyj(TVO) | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000600_CC_AIRB | 743700PKLY067IZIF588 | | | | | Tikkurila Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000601_CC_AIRB | 213800EC6PW5VU4J9U64 | | | FI0009005987 | UPM1V FH EQUITY | UPM-Kymmene Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000602_CC_AIRB | 743700G7A9J1PHM3X223 | | | FI0009003727 | WRT1V FH EQUITY | Wärtsilä Oyj Abp | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000603_CC_AIRB | 549300TLDC3IQX97WU26 | | | | | Wihuri Packaging Oy | FI | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000604_CC_AIRB | 529900M13GM4VSTE6W80 | | | | | YIT Oyj | FI | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000605_CC_AIRB | 969500QZC2Q0TK11NV07 | | | | AC FP EQUITY | Accor SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000606_CC_AIRB | 969500PJMBSFHYC37989 | | | | ADP FP Equity | Aeroports de Paris S.A. (ADP) | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000607_CC_AIRB | 969500AQW31GYO8JZD66 | | | FR0000031122 | | AIR FRANCE -KLM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000608_CC_AIRB | 969500MMPQVHK671GT54 | | | | AI FP EQUITY | Air Liquide SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000609_CC_AIRB | 969500RAZNDFVFATTJ14 | | | | | ALCATEL LUCENT INTER-NATIONAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000610_CC_AIRB | 969500CCRD8GYWLG6R54 | | 542019096 | FR0000130007 | ALU FP EQUITY | Alcatel Lucent S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000611_CC_AIRB | 969500TZFFAS8XMVPQ44 | | | | ALALF UV Equity | ALCATEL-LUCENT SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000612_CC_AIRB | 549300W64S5Q0I46LK20 | | | | | ALSTOM HOLDINGS SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000613_CC_AIRB | 96950032TUYMW11FB530 | | | | ALO FP EQUITY | Alstom SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000614_CC_AIRB | 9695007B0RXQCHHTGR34 | | 305207169 | | AREVA FP EQUITY | AREVA NC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000615_CC_AIRB | 96950026BLIV09FMSM49 | | | | AKE FP EQUITY | Arkema Group SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000616_CC_AIRB | | | | | ATO FP EQUITY | Atos Origin SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000617_CC_AIRB | 213800U12KWYZEECZ934 | | 572139996 | | ASF FP EQUITY | AUTOROUTES DU SUD DE LA FRANCE SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000618_CC_AIRB | 9695002SV2VP9CU42826 | | | | ARR FP EQUITY | Autoroutes Paris-Rhin-Rhone SA [APRR] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000619_CC_AIRB | F5WCUMTUM4RKZ1MAIE39 | | | | | AXA SA | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000620_CC_AIRB | 969500MOCLNQFNZN0D63 | | 572015246 | | EN LI Equity | BOUYGUES SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000621_CC_AIRB | 96950077L0TN7BAROX36 | | | | CAP FP EQUITY | Cap Gemini Sogeti SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000622_CC_AIRB | 549300B8P6MUJ1YWTS08 | | | | CA FP EQUITY | Carrefour SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000623_CC_AIRB | 969500VHL8F83GBL6L29 | | 554501171 | FR0000125585 | CO FP EQUITY | CASINO GUICHARD - PERRACHON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000624_CC_AIRB | 9695001K81BDUET02H66 | | | | CGM FP EQUITY | Cegedim SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000625_CC_AIRB | 969500FCVQ5SLAAUJV59 | | | | GA S1 Equity | CGG | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000626_CC_AIRB | 969500WESYQMQ1F2C272 | | | | | CHRISTIAN DIOR | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000627_CC_AIRB | 969500BZJ49IICIBZZ08 | | | | | CMA CGM S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000628_CC_AIRB | 969500QKVPV2H8UXM738 | | | | CNP FP Equity | CNP Assurances | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000629_CC_AIRB | 213800CP8292W9E8LJ69 | | 552115891 | | DG FP Equity | Cofiroute | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000630_CC_AIRB | 969500DZBBMYHB8NAM93 | | 552025314 | FR0000121634 | RE FP EQUITY | COLAS SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000631_CC_AIRB | NFONVGN05Z0FMN5PEC35 | | | | SGO FP EQUITY | Compagnie de Saint-Gobain SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000632_CC_AIRB | 549300SOSI58J6VIW052 | | | | ML FP EQUITY | Compagnie Generale des Etablissements Michelin SCA [CGEM] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000633_CC_AIRB | 969500D8BWYH453FLN28 | | | | | CRISTAL UNION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000634_CC_AIRB | 85OKW2SW05RZFQS1W718 | | | | JJ FP EQUITY | Crown European Holdings SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000635_CC_AIRB | 969500H6VMRN7AY1ZU14 | | 441133808 | | 85117Z FP EQUITY | DCNS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000636_CC_AIRB | 9695006LOD5B2D7Y0N70 | | | | EDEN FP Equity | Edenred S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000637_CC_AIRB | | | | FR0000130452 | FGR FP EQUITY | Eiffage SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000638_CC_AIRB | 549300X3UK4GG3FNMO06 | | | FR0010242511 | EDF FP EQUITY | Electricite de France SA [EDF] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000639_CC_AIRB | 9695001HM585I0NEI780 | | 380543678 | | | Elior | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000640_CC_AIRB | 549300LUH78PG2MP6N64 | | | | | Eramet SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000641_CC_AIRB | 549300M3VH1A3ER1TB49 | | 712049618 | FR0000121667 | EI FP EQUITY | ESSILOR INTERNATIONAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000642_CC_AIRB | 529900HC20ELW4B6XI30 | | | | | Euler Hermes France | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000643_CC_AIRB | 52990087UKA0U2TO8412 | | | | | AIRBUS HELICOPTERS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000645_CC_AIRB | 549300MCOOY1V7P2PG30 | | | | ETL FP Equity | Eutelsat S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000646_CC_AIRB | 969500WASBF8AZP8TC02 | | 323288563 | FR0000053142 | LEY FP EQUITY | FAIVELEY TRANSPORT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000647_CC_AIRB | 969500F0VMZLK2IULV85 | | | FR0000121147 | EO FP EQUITY | Faurecia S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000648_CC_AIRB | 969500UPKU9VF8XAEU18 | | 775625767 | | 1044Q FP EQUITY | FINANCIERE AGACHE SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000649_CC_AIRB | 969500P8M3W2XX376054 | | | | | Fonciere des Regions | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000650_CC_AIRB | 969500MCOONR8990S771 | | | | FTE FP EQUITY | France Telecom SA / Orange SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000651_CC_AIRB | 5493005GNGE7UFJCIL03 | | | | FBEL FP EQUITY | Fromageries Bel SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000652_CC_AIRB | 969500YWO65OHPVAHN71 | | | | | GALERIES LAFAYETTE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000653_CC_AIRB | LAXUQCHT4FH58LRZDY46 | | | FR0010208488 | GSZ FP EQUITY | GDF Suez SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000654_CC_AIRB | 529900710OJCYZX6IL07 | | | | | GEA Batignolles Technologies Thermiques SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000655_CC_AIRB | 9695003E4MMA10IBTR26 | | 592014476 | | | Gecina | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000656_CC_AIRB | 9695004TMMZ3JBKJO332 | | 377791967 | | UG FP Equity | GIE PSA Tresorerie | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000657_CC_AIRB | 969500ASEC557H5A4F22 | | 476180625 | | | Groupe Auchan S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000658_CC_AIRB | 969500KMUQ2B6CBAF162 | | | | BN FP EQUITY | Groupe Danone SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000659_CC_AIRB | 969500O3KMCBQT8KGK58 | | | | | Groupe Soufflet SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000660_CC_AIRB | 969500FY5T5MLH4G9A95 | | | | RIA FP EQUITY | Groupe Steria SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000661_CC_AIRB | 969500LYSYS0E800SQ95 | | 408168003 | | | Holding Bercy Investissement SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000662_CC_AIRB | 969500I3QVK40XEORU25 | | 495137077 | | | HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRON-NEMENT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000663_CC_AIRB | 969500UDH342QLTE1M42 | | 582074944 | FR0000035081 | ICAD FP EQUITY | ICADE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000664_CC_AIRB | 969500FZ9BTRZS3JNB97 | | 342376332 | FR0004035913 | ILD FP EQUITY | ILIAD | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000665_CC_AIRB | 54930075MZSSIB2TGC64 | | 449354224 | FR0000120859 | NK FP EQUITY | IMERYS S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000666_CC_AIRB | 9695002OY2X35E9X8W87 | | | | | Ipsos SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000667_CC_AIRB | 549300ORN5E1P46ATH26 | | 440413730 | | IT IM Equity | Italcementi Finance S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000668_CC_AIRB | 9695009KV7AFPDEI5S30 | | | | DEC FP EQUITY | JCDecaux SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000669_CC_AIRB | 549300VGEJKB7SVUZR78 | | 552075020 | | PP IM Equity | Kering S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000670_CC_AIRB | 969500PB4U31KEFHZ621 | | 780152914 | | | Klepierre S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000671_CC_AIRB | 969500L0T16HX3R78P61 | | | | | La Mondiale | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000672_CC_AIRB | 9695000YG7TR7PAP0L59 | | | | 222691Z FP EQUITY | La Poste [France] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000673_CC_AIRB | 969500O558W10MK2JF76 | | | | | Labco SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000674_CC_AIRB | 549300DNNL29KCEPRZ85 | | | FR0000120537 | LG FP EQUITY | Lafarge SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000675_CC_AIRB | 969500VX2NV2AQQ65G45 | | | | MMB FP EQUITY | Lagardere SCA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000676_CC_AIRB | 969500TJLHIZLFRWEQ48 | | | FR0010307819 | LR FP EQUITY | Legrand | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000677_CC_AIRB | 969500C0B8YR7HT3OM14 | | | | 221202Z FP EQUITY | Limagrain SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000678_CC_AIRB | 529900JI1GG6F7RKVI53 | | | FR0000120321 | OR FP EQUITY | L'Oréal | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000679_CC_AIRB | IOG4E947OATN0KJYSD45 | | | | MC FP EQUITY | LVMH Moet Hennessy Louis Vuitton SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000680_CC_AIRB | | | | | MDCA FP EQUITY | Medica France SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000681_CC_AIRB | 969500081CGAXB7YS433 | | 424064707 | | | Mercialys | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000682_CC_AIRB | 969500DZ56QVIKRIU954 | | | | | Monoprix SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000683_CC_AIRB | 96950015FU78G84UIV14 | | | | NEX FP EQUITY | Nexans SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000684_CC_AIRB | 549300DMQNOND6LEVJ13 | | | | | Novacap SA | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000685_CC_AIRB | 969500CDLQKYAR1PT761 | | | | | NutriXo SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000686_CC_AIRB | 969500SHDTSMKBXKKO85 | | | | | Oberthur Technologies S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000687_CC_AIRB | 52990097YFPX9J0H5D87 | | | FR0000120693 | RI FP EQUITY | PERNOD RICARD S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000688_CC_AIRB | 969500TZ5950IT5FPQ42 | | | | UG FP EQUITY | Peugeot SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000689_CC_AIRB | 969500C0PA29TV19CT55 | | | | 221410Z FP EQUITY | Picard Surgeles SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000690_CC_AIRB | | | | | PP FP EQUITY | Pinault Printemps Redoute SA [PPR] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000691_CC_AIRB | 2138004KW8BV57III342 | | | FR0000130577 | PUB FP EQUITY | Publicis Groupe SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000692_CC_AIRB | 969500AI7V5V0J9TOU58 | | | | RAL FP EQUITY | Rallye SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000693_CC_AIRB | 5493004V6A3Z027YT216 | | | | RCO FP Equity | Remy Cointreau S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000694_CC_AIRB | 969500F7JLTX36OUI695 | | | FR0000131906 | RNO FP EQUITY | RENAULT S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000695_CC_AIRB | 969500VZN4KDEZ14C105 | | 412280737 | | 224063Z FP EQUITY | RESEAU FERRE DE FRANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000696_CC_AIRB | 969500N6AVPA51648T62 | | | | RXL FP Equity | Rexel SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000697_CC_AIRB | 969500FO141C5967KC72 | | | | | Roquette Freres | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000698_CC_AIRB | 969500JRJW0K2ET1UP76 | | 444619258 | | 226514Z FP EQUITY | RTE EDF TRANSPORT SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000699_CC_AIRB | 969500UIC89GT3UL7L24 | | | | SAF FP EQUITY | Safran SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000700_CC_AIRB | 549300E9PC51EN656011 | | 395030844 | | SAN FP Equity | SANOFI S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000701_CC_AIRB | 969500A1YF1XUYYXS284 | | | | SU FP EQUITY | Schneider Electric SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000702_CC_AIRB | 96950056ULJ4JI7V3752 | | | | SCR FP Equity | SCOR SE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000703_CC_AIRB | 969500WP61NBK098AC47 | | | | SK FP EQUITY | SEB SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000704_CC_AIRB | 969500KDAUM9TYWQTR36 | | 470801168 | | 286575Z FP EQUITY | SOC NATIONALE IMMOBILIERE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000705_CC_AIRB | 969500LCBOG12HXPYM84 | | | | SW FP EQUITY | Sodexho Alliance SA [Sodexo] | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000706_CC_AIRB | 9695005U38X1SF184325 | | 552028425 | | QS3 GF Equity | Solocal Group | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000707_CC_AIRB | 969500VEVOWR22R2YR86 | | | | 9876578Z FP Equity | Sonepar SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000708_CC_AIRB | 969500A4MXJ3ESPHK698 | | | | | SNCF MOBILITES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000709_CC_AIRB | 9695001UJ7FMZ37G6N39 | | 572119550 | | 593377Z FP EQUITY | SUCRES ET DENREES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000710_CC_AIRB | 9695002EVBYM5B2OIP31 | | | | 4699377Z FP Equity | Tarkett SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000711_CC_AIRB | 969500NQMNC0PVUY8V74 | | | | TEC FP EQUITY | Technip SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000712_CC_AIRB | 529900FNDVTQJOVVPZ19 | | | | HO FP EQUITY | Thales SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000713_CC_AIRB | | | 542051180 | FR0000120271 | FP FP EQUITY | TOTAL SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000714_CC_AIRB | 969500BWNQ1B0PI06159 | | 492520333 | | | Tyrol Acquisition 2 SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000715_CC_AIRB | 969500SHQITWXSIS7N89 | | 682024096 | FR0000124711 | UL NA EQUITY | UNIBAIL RODAMCO SE | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000716_CC_AIRB | 5493006IH2N2WMIBB742 | | | | FR FP Equity | Valeo S.A. | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000717_CC_AIRB | 969500P2Q1B47H4MCJ34 | | | | VK FP EQUITY | Vallourec SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000718_CC_AIRB | 969500LENY69X51OOT31 | | | | VIE FP EQUITY | Veolia Environnement SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000719_CC_AIRB | 9695009YI1863TOVDP79 | | | | | Vicat SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000720_CC_AIRB | 213800WFQ334R8UXUG83 | | | | DG FP EQUITY | Vinci SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000721_CC_AIRB | 969500FU4DRAEVJW7U54 | | | | VIV FP EQUITY | Vivendi SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000722_CC_AIRB | 969500M98ZMIZYJD5O34 | | 572174035 | | MF FP Equity | Wendel | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000723_CC_AIRB | 969500SFFMSIHH11UO32 | | | | ZC FP EQUITY | Zodiac Aerospace SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000724_CC_AIRB | 549300MJIRPTCHAYW359 | | 7847174 | | | ABP Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000725_CC_AIRB | 213800B4XZJ3ZDM7CL47 | | | | AFR LN Equity | Afren plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000726_CC_AIRB | 2138003R7TGCSVF27H47 | | SC177553 | GB00B4WQ2Z29 | AGK LN Equity | AGGREKO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000727_CC_AIRB | 213800HPMHRN3PT62M97 | | 06279732 | | 0807384D LN EQUITY | AIRTANKER FINANCE LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000728_CC_AIRB | DTA07N5U5HK2KC1SCM04 | | 01675285 | GB0000282623 | | AMEC Foster Wheeler plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000729_CC_AIRB | 2Y33NQ5FPI8PR8L9QX13 | | 2854310 | | AML LN Equity | Amlin PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000730_CC_AIRB | 213800DL377MH46PDY63 | | 4330322 | | | Anglian Water Services Financing Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000731_CC_AIRB | 549300S9XF92D1X8ME43 | | 3564138 | GB00B1XZS820 | AAL LN EQUITY | Anglo American Plc. | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000732_CC_AIRB | VVT2B79I2Z4U3R6BY589 | | 7876075 | | AON UN Equity | Aon plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000733_CC_AIRB | | | | GB00B15Y0C52 | | AP ALTERNAT ASSETS | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000734_CC_AIRB | 549300F4RYR1DNTO2O39 | | 6137924 | | | Arqiva Financing No. 1 Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000735_CC_AIRB | GBQKSY6W7G0OHCQ8OQ72 | | 293262 | | ABF LN Equity | Associated British Foods PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000736_CC_AIRB | PY6ZZQWO2IZFZC3IOL08 | | 2723534 | | ZEG GY Equity | AstraZeneca PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000737_CC_AIRB | YF0Y5B0IB8SM0ZFG9G81 | | 2468686 | | AV/ LN EQUITY | Aviva Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000738_CC_AIRB | 213800TSKOLX4EU6L377 | | 02342138 | GB0009697037 | BAB LN Equity | Babcock International Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000739_CC_AIRB | 8SVCSVKSGDWMW2QHOH83 | | 1470151 | | BA/ LN EQUITY | BAE Systems Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000740_CC_AIRB | CT4UIJ3TUKGYYHMENQ17 | | 395826 | GB0000961622 | BBY LN EQUITY | Balfour Beatty plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000741_CC_AIRB | 2138006R85VEOF5YNK29 | | 604574 | | BDEV LN EQUITY | Barratt Developments Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000742_CC_AIRB | 2138001T2QEV5RXMFI32 | | 00053688 | GB00B1HP8915 | BBA LN Equity | BBA AVIATION PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000743_CC_AIRB | | | 1480047 | | BRSN LN Equity | Berendsen Plc [ex-Davis Service Group Plc] | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000744_CC_AIRB | | | | | 0134146D LN Equity | Best Buy Europe Distributions Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000745_CC_AIRB | V1LV067AJN766PCJIG11 | | 3763515 | | BG/ LN Equity | BG Energy Holdings Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000746_CC_AIRB | 549300C116EOWV835768 | | 3196209 | | BLT LN Equity | BHP Billiton Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000747_CC_AIRB | VK07P8T49UYFO085O712 | | 3114356 | | BMW HB Equity | BMW (UK) Capital plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000748_CC_AIRB | 213800V93QFW53NB7Y29 | | 1036959 | | | Bodycote International Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000749_CC_AIRB | 213800TGK6XXFA2TBO31 | | 3558065 | | | Boparan Holdings Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000750_CC_AIRB | 213800M11ELCLQ8VF938 | | 4011660 | | | Bourne Leisure Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000751_CC_AIRB | 549300ZPID4GQRDWI318 | 1104733-9 | HRB113611 | | BP/ LN EQUITY | BP Europa SE | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000752_CC_AIRB | G1KG0OQD10NOMCMLDZ35 | | 00542515 | | BP/ LN EQUITY | BP INTERNATIONAL LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000753_CC_AIRB | 213800MBRRUVQIONAN53 | | 4578621 | | BXB AT Equity | Brambles Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000754_CC_AIRB | 549300136VSBKI0Q8750 | | 5262170 | | | Brenntag UK Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000755_CC_AIRB | 375X9PSJLLOV7F21O626 | | 01777777 | | IAG LN EQUITY | BRITISH AIRWAYS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000756_CC_AIRB | 2138001S874P3WKNCV04 | | 3407696 | | BATS LN EQUITY | British American Tobacco Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000757_CC_AIRB | 5493000IBP32UQZ0KL24 | | RC000057 | | | British Broadcasting Corporation | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000758_CC_AIRB | RV5B68J2GV3QGMRPW209 | | 621920 | | | British Land Company PLC (The) | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000759_CC_AIRB | 2138003TS48MQKF4BZ29 | | 9256967 | | BSY LN EQUITY | British Sky Broadcasting Group Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000760_CC_AIRB | 549300OWFMSO9NYV4H90 | | 01800000 | | BT/A LN EQUITY | BRITISH TELECOMMUNI-CATIONS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000761_CC_AIRB | 635400L3NVMYD4BVCI53 | | 5604923 | | BVIC LN Equity | Britvic PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000762_CC_AIRB | | | 358948 | GB00B0744B38 | BNZL LN EQUITY | BUNZL PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000763_CC_AIRB | ZIMCVQHUFZ8GVHENP290 | | 2779134 | | | Bupa Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000764_CC_AIRB | 213800J3MPR8KO94D535 | | 3458224 | | BRBY LN Equity | Burberry Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000765_CC_AIRB | 213800UL7Z7B6GLBZ213 | | 3314066 | | | C&J Clark Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000766_CC_AIRB | CMIGEWPLHL4M7ZV0IZ88 | | 2081330 | | CPI LN EQUITY | Capita Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000767_CC_AIRB | 6SNZTEXLR1M5211YYB89 | | | | CLLN LN EQUITY | Carillion Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000768_CC_AIRB | 4DR1VPDQMHD3N3QW8W95 | | 4039524 | | CCL LN EQUITY | Carnival Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000769_CC_AIRB | 2138001E12GWLLDQQF16 | | 7105905 | | CPW LN Equity | DIXONS CARPHONE PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000770_CC_AIRB | E26EDV109X6EEPBKVH76 | | 3033654 | GB00B033F229 | CNA LN EQUITY | CENTRICA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000771_CC_AIRB | 549300IF6EUDVXYQI061 | | 5900853 | | | CEVA Group plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000772_CC_AIRB | 213800U9A54VQJ5P2J41 | | 86662 | | CHG LN Equity | Chemring Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000773_CC_AIRB | 213800J2J3TOOI176M73 | | 5212407 | | CINE LN Equity | CINEWORLD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000774_CC_AIRB | 213800A41R9NL49E5632 | | 00030470 | GB00B07KD360 | COB LN Equity | COBHAM PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000775_CC_AIRB | 2138008M6MH9OZ6U2T68 | | 4083914 | | CPG LN EQUITY | Compass Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000776_CC_AIRB | 6354003CVDDPNXREIR29 | | FC031117 | | | CPUK Finance Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000777_CC_AIRB | 4OFD47D73QHJ1T1MOF29 | | 184594 | | DMGT LN Equity | Daily Mail and General Trust Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000778_CC_AIRB | 213800NPR9YDSBO86U08 | | 03162897 | GB0002502812 | | DAIRY CREST GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000779_CC_AIRB | 5493007MMUEIF4NJG110 | | 5448421 | | DEB LN EQUITY | Debenhams Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000780_CC_AIRB | 213800J4UVB5OWG8VX82 | | 3369634 | | DPH LN Equity | Dechra Pharmaceuticals PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000781_CC_AIRB | 213800BXKQ9KZNUR1M61 | | 1819699 | | | Derwent London PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000782_CC_AIRB | 213800ZVIELEA55JMJ32 | | 23307 | | DGE FP Equity | Diageo plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000783_CC_AIRB | 2138005HMFMTYXNEEX13 | | SC000750 | | | DIAGEO SCOTLAND LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000784_CC_AIRB | 5299004HGJWHJ71M5T77 | | 5671205 | | | DNL UK LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000785_CC_AIRB | 2138001GRMZ39JRSE316 | | 01363137 | GB0002748050 | DNO LN Equity | DOMINO PRINTING SCIENCES PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000786_CC_AIRB | 39RSBE4RCI4M15BLWH36 | | 1377658 | | SMDS LN EQUITY | DS Smith Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000787_CC_AIRB | 2138001LSWETH5TDQG53 | | 2366777 | | | DWR Cymru Cyfyngedig | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000788_CC_AIRB | 213800U5R8Q5KGM2KU56 | | 2366906 | | | Eastern Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000789_CC_AIRB | 549300XUUK1H52EDCK10 | | | | | EDC Finance Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000790_CC_AIRB | 549300ZM2QCFG22BOJ03 | | 2366949 | | | Electricity North West Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000791_CC_AIRB | 549300KVXDURRKVW7R37 | | 647788 | | ECM LN EQUITY | Electrocomponents Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000792_CC_AIRB | 2138008LJU6WFQWOXJ73 | | 7140891 | | ENQ LN Equity | EnQuest plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000793_CC_AIRB | 7N0UJMJLXD0MDT5D5086 | | 7023598 | | | Ensco plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000794_CC_AIRB | 549300V1O67HJV48FS61 | | 6845434 | | | ENW Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000795_CC_AIRB | 5493007MOZNA03BVNE96 | | 5444653 | | ESNT LN Equity | ESSENTRA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000796_CC_AIRB | 21380023G8LF55V46281 | | 02954623 | | | EUROPEAN METAL RECYCLING LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000797_CC_AIRB | 213800SVCZ6YZ8YJI569 | | 2462001 | | 4379945Z LN Equity | Eurostar International Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000798_CC_AIRB | 5493002X7O83FCJVYO69 | | 7329930 | | | Eversholt Funding Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000799_CC_AIRB | JPO68XMABX4DR21BNE65 | | 8263590 | | 0274811Z LN Equity | Everything Everywhere Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000800_CC_AIRB | 54930080DFVZ551GGT17 | | | | EVR LN EQUITY | Evraz Group S.A. | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000801_CC_AIRB | 635400RXXHHYT1JTSZ26 | | 653331 | | | EXPERIAN PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000802_CC_AIRB | 213800JLG5TPE3RBYG56 | | 4094619 | | | FIRST CHOICE HOLIDAYS FINANCE LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000803_CC_AIRB | 549300DEJZCPWA4HKM93 | | SC157176 | | FGP LN EQUITY | First Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000804_CC_AIRB | 549300JXWH1UV5J0XV81 | | 6344120 | | FRES LN Equity | Fresnillo plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000805_CC_AIRB | 213800WTATMITUGXJQ69 | | FC031364 | | | Friends Life Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000806_CC_AIRB | 549300L3KWKK8X35QR12 | | 4992207 | | GFS LN EQUITY | G4S Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000807_CC_AIRB | 213800OOHUV3HHP46A02 | | 00836539 | GB00B3Y2J508 | GFRD LN Equity | GALLIFORD TRY PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000808_CC_AIRB | 213800E8KX2VV9YDY362 | | 1991018 | | | Gatwick Airport Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000809_CC_AIRB | 549300IK25CZHKVLAL89 | | 03768267 | | 1844538Z LN EQUITY | Gazprom Marketing and Trading Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000810_CC_AIRB | 5493007Q8VD7Q3ZYZS59 | | 2258699 | | GS7 GY Equity | GlaxoSmithKline Capital PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000811_CC_AIRB | | | 3888792 | GB0009252882 | GSK LN EQUITY | GlaxoSmithKline plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000812_CC_AIRB | 213800N9W2D8A4GJGR36 | | 04542769 | | 2006623Z LN EQUITY | GLENCORE ENERGY UK LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000813_CC_AIRB | 213800QIJMYMW6TSBG41 | | 5333192 | | GNK LN Equity | Greene King Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000814_CC_AIRB | 213800R9N5F2WRMGTR50 | | 24511 | | GNK LN EQUITY | Greene King Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000815_CC_AIRB | 213800U8JEPF65PSKU22 | | 6143540 | | | GUARDIAN DIGITAL COMMUNICATIONS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000816_CC_AIRB | 2138007FRGLUR9KGBT40 | | 00040932 | GB0004052071 | HLMA LN Equity | HALMA PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000817_CC_AIRB | 213800G1C9KKVVDN1A60 | | 360632 | GB0004065016 | HMSO LN EQUITY | Hammerson PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000818_CC_AIRB | 529900N6RQR0PX7ZTR62 | | 4626078 | | HEI GY Equity | Hanson Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000819_CC_AIRB | 213800QC8AWD4BO8TH08 | | 2150950 | | HAS LN Equity | Hays PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000820_CC_AIRB | 549300J5R8AWMHPE7O05 | | 1991017 | | | Heathrow Airport Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000821_CC_AIRB | 7TI96JO3DYEIQWZ7Z726 | | 99529 | | | Heathrow Funding Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000822_CC_AIRB | 213800YRHAPNN54BKN78 | | 5863533 | GB00B19NKB76 | HOME LN EQUITY | HOME RETAIL GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000823_CC_AIRB | 213800UTXVFRH9XBL453 | | 7939278 | | | Iceland Acquico Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000824_CC_AIRB | 213800FGWQXPVI86SE26 | | 5879252 | | | Iglo Foods MidCo Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000825_CC_AIRB | | | 3236483 | GB0004544929 | IMT LN EQUITY | Imperial Tobacco Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000826_CC_AIRB | 2138002D68XDR4LZCG32 | | 7084307 | | | Ineos Finance plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000827_CC_AIRB | | | 5134420 | | IHG LN EQUITY | Intercontinental Hotels Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000828_CC_AIRB | 549300OGASR5WRKJ8R68 | | 2234775 | | | INTERMEDIATE CAPITAL GROUP PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000829_CC_AIRB | | | | GB00B19DVX61 | ISYS LN EQUITY | Invensys plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000830_CC_AIRB | ZLEC17ED2QMWFGYCXZ59 | | 4967001 | | ITV LN Equity | ITV plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000831_CC_AIRB | 213800VGZAAJIKJ9Y484 | | 185647 | | SBRY LN EQUITY | J Sainsbury Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000832_CC_AIRB | 529900RRNKUM3INJGF98 | | KvK 34233247 0000 | | JBH LN EQUITY | JAB Holdings B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000833_CC_AIRB | 213800CHWARFAAN7UB85 | | 1709784 | | JDW LN EQUITY | JD Wetherspoon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000834_CC_AIRB | 5493008LNN1X4R79PJ89 | | SC034970 | GB0005790059 | | JOHN MENZIES PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000835_CC_AIRB | 549300PLYY6I10B6S323 | | SC036219 | GB00B5N0P849 | WG/ LN Equity | JOHN WOOD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000836_CC_AIRB | 2138001AVBSD1HSC6Z10 | | 33774 | GB0004764071 | JMAT LN EQUITY | JOHNSON MATTHEY PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000837_CC_AIRB | 213800JFIBCR4LGUA242 | | SC015382 | GB0004769682 | | JOHNSTON PRESS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000838_CC_AIRB | | | 06467400 | | KAZ LN EQUITY | KAZ MINERALS FINANCE PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000839_CC_AIRB | 2138002RKCU2OM4Y7O48 | | 02708030 | GB0004915632 | KIE LN Equity | KIER GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000840_CC_AIRB | 213800KBMEV7I92FY281 | | 1664812 | | KGF LN EQUITY | Kingfisher Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000841_CC_AIRB | 213800QOWHF5R9VLL274 | | 1429533 | | LAD LN Equity | Ladbrokes plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000842_CC_AIRB | 213800JH9QQWHLO99821 | | 1417162 | | LGEN LN Equity | Legal & General Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000843_CC_AIRB | 549300BSGXG3QLIQYT84 | | 8379990 | | | Liberty Global plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000844_CC_AIRB | 213800JDI3GTKPG4XI38 | | 3929195 | | | London Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000845_CC_AIRB | 213800QAUUUP6I445N30 | | 05369106 | GB00B0SWJX34 | LSE LN Equity | LONDON STOCK EXCHANGE GROUP PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000846_CC_AIRB | 213800JP7STUK5WKRE92 | | 1000608 | | MMC LN Equity | MANAGEMENT CONSULTING GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000847_CC_AIRB | 213800IU37OVVT5ZXP41 | | 8338561 | | | Manchester Airport Group Funding PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000848_CC_AIRB | 213800CN1RI3UCIZWB95 | | 214436 | | MKS LN EQUITY | Marks & Spencer Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000849_CC_AIRB | 213800HQB746UJ9UWM15 | | 5135049 | | MARS LN Equity | Marston's Issuer PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000850_CC_AIRB | 213800Q6RP3ZJ2CZR962 | | 31461 | | | Marston's PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000851_CC_AIRB | 213800HX7FMPA2CIEF02 | | 2798634 | | | McBride plc | GB | Large corporate sample | non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000852_CC_AIRB | YMFO3TKB4UAWQTDZJJ31 | | 432989 | | MGGT LN Equity | Meggitt Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000853_CC_AIRB | 213800E7QA1U8BF34219 | | 4778667 | | MAB LN Equity | Mitchells & Butlers Finance Plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000854_CC_AIRB | 213800LOZA69QFDC9N34 | | 6209386 | GB00B1CRLC47 | MNDI LN EQUITY | Mondi Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0000855_CC_AIRB | 4PQUHN3JPFGFNF3BB653 | | 2068222 | | | Morgan Stanley & Co. International plc | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000856_CC_AIRB | 213800A8IQEMY8PA5X34 | | 2590560 | | NEX LN Equity | National Express Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000857_CC_AIRB | 8R95QZMKZLJX5Q2XR704 | | 4031152 | | NGG LN EQUITY | National Grid Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000858_CC_AIRB | 213800H88F5EE4B1D697 | | 5090412 | | | Network Rail Infrastructure Finance PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000859_CC_AIRB | 213800UGAULQ1FVD4B35 | | 1618428 | | | NEW LOOK RETAILERS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000860_CC_AIRB | 213800WQD8ECPZP9PH98 | | 4412362 | | NXT LN EQUITY | Next Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000861_CC_AIRB | 549300JIM3ERGZFGGL27 | | 6428375 | | | North West Electricity Networks Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000862_CC_AIRB | 635400GPHRFKZQIBUK45 | | NI026892 | | | Northern Ireland Electricity Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000863_CC_AIRB | 213800B3ZUTDOZYVJB41 | | 53171 | | NTG LN EQUITY | Northgate Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000864_CC_AIRB | 213800PWPM9HZIEEO670 | | 2366703 | | | Northumbrian Water Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000865_CC_AIRB | 213800WWVCAPAMOZ1M98 | | 5584873 | | | NSG UK Enterprises Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000866_CC_AIRB | | | | | 2158036Z LN EQUITY | Omnicom Financial Services Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000867_CC_AIRB | 213800G8P2ULTOP62Q95 | | 5915896 | | | Osprey Acquisitions Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000868_CC_AIRB | 213800J364EZD6UCE231 | | 00775598 | GB0006650450 | OXIG LN Equity | OXFORD INSTRUMENTS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000869_CC_AIRB | 213800NL5NLBY6YIBI88 | | 2019023 | | 6752 JT Equity | Panasonic Finance (Europe) plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000870_CC_AIRB | 2138004JBXWWJKIURC57 | | 53723 | | PSON LN EQUITY | Pearson Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000871_CC_AIRB | | | 2304195 | | PDG LN EQUITY | Pendragon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000872_CC_AIRB | 213800V1CCTS41GWH423 | | 02366640 | GB00B18V8630 | | PENNON GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000873_CC_AIRB | | | 1818486 | | PSN LN EQUITY | Persimmon Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000874_CC_AIRB | 549300OPFWKTD6BUFP71 | | 4267536 | | PPL UN Equity | PPL UK DISTRIBUTION HOLDINGS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000875_CC_AIRB | 213800U93SZC44VXN635 | | 00668987 | GB00B1Z4ST84 | PFG LN Equity | PROVIDENT FINANCIAL PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000876_CC_AIRB | XB3CXKKKED7OMV80FY35 | | 00019457 | GB00B19Z1432 | PZC LN Equity | PZ CUSSONS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000877_CC_AIRB | 213800791EF5XP7WW494 | | 2641728 | | QBE AT Equity | QBE European Operations PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000878_CC_AIRB | 213800NRSZ1N2Y6LEX44 | | 5777981 | | | R&R Ice Cream plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000879_CC_AIRB | 5493003JFSMOJG48V108 | | 6270876 | | RB/ LN Equity | Reckitt Benckiser Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000880_CC_AIRB | 549300WSX3VBUFFJOO66 | | 2746616 | | | Relx Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000881_CC_AIRB | 549300VN4WV7Z6T14K68 | | 5393279 | | RTO LN EQUITY | Rentokil Initial Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000882_CC_AIRB | 549300JJKH86IWQ78005 | | 191285 | | REX LN EQUITY | Rexam Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000883_CC_AIRB | 213800911 3L7IDGEM175 | | 358901 | | RIO LN Equity | Rio Tinto Finance plc | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000884_CC_AIRB | X57JK1U580XATGR67572 | | 1003142 | | RR/ LN EQUITY | Rolls-Royce Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000885_CC_AIRB | 213800ANK59AYB612F23 | | 93792 | | RSA LN Equity | Royal & Sun Alliance Insurance PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000886_CC_AIRB | 213800JQB9FWF5SD6F42 | | 4138203 | | | ROYAL MAIL GROUP LTD | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000887_CC_AIRB | | | 2578443 | | RPC LN EQUITY | RPC Group | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000888_CC_AIRB | 549300HOGQ7E0TY86138 | | 2339826 | | RSA LN Equity | RSA Insurance Group PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000889_CC_AIRB | Y4DQT2X5DDRE70QFR206 | | 3528416 | | SAB LN EQUITY | SABMiller Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000890_CC_AIRB | 549300Y7M5CC1U5DBX07 | | SC264065 | | | Scotland Gas Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000891_CC_AIRB | 549300KI75VYLLMSK856 | | SC117119 | | SSE LN EQUITY | SSE Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000892_CC_AIRB | 213800X1T29YFAYMPC26 | | SC144517 | | AGN NA Equity | Scottish Equitable PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000893_CC_AIRB | 21380085VKJ5NICZBA52 | | SC193794 | | IBE SQ Equity | Scottish Power Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000894_CC_AIRB | 549300WPVG0TZSPBYR76 | | SC199549 | | LLOY LN Equity | Scottish Widows PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000895_CC_AIRB | 213800XC35KGM9NFC641 | | 167591 | | | SEGRO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000896_CC_AIRB | 549300PT2CIHYN5GWJ21 | | 02048608 | GB0007973794 | | SERCO GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000897_CC_AIRB | 213800RPBXRETY4A4C59 | | 2366619 | | SVT LN EQUITY | Severn Trent Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000898_CC_AIRB | 213800CNEIDZBL17KU22 | | SC077438 | | SKS LN EQUITY | Shanks Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000899_CC_AIRB | 213800VDC1BKJEZ8PV53 | | 00998314 | GB0008025412 | SHI LN Equity | SIG PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000900_CC_AIRB | 213800ZTMDN8S67S1H61 | | 00324357 | GB0009223206 | SN/ LN Equity | SMITH & NEPHEW PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000901_CC_AIRB | 213800MJL6IPZS3ASA11 | | 137013 | | SMIN LN EQUITY | Smiths Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000902_CC_AIRB | AJOW550HA7E8YNKF5D89 | | 4120046 | | 6758 JT Equity | Sony Global Treasury Services PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000903_CC_AIRB | 213800H7NWVLCWAVKA15 | | 3043097 | | | South Eastern Power Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000904_CC_AIRB | 213800YQRUOQE9HPX193 | | 4295398 | | | South Staffordshire PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000905_CC_AIRB | 213800FR2VAOKRYRHX45 | | 2366665 | | | South West Water Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000906_CC_AIRB | 549300SR1GYYNBZQGX56 | | 4094290 | | SSE LN Equity | Southern Electric Power Distribution PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000907_CC_AIRB | 549300SPX8573VZ2SK79 | | 5167021 | | | Southern Gas Networks plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000908_CC_AIRB | 213800NCZLJFDE8Y8D88 | | 7581353 | | | Southern Water (Greensands) Financing plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000909_CC_AIRB | 213800Z4CO2CZO3M3T10 | | 02025003 | GB0003308607 | SXS LN Equity | SPECTRIS PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000910_CC_AIRB | 4L663LRNTBQ008OK2N07 | | SC100764 | | SGC LN Equity | Stagecoach Group plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000911_CC_AIRB | 0TMBS544NMO7GLCE7H90 | | SC286832 | | SL/ LN Equity | Standard Life PLC | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000912_CC_AIRB | 549300GUNF6FFGH4LN53 | | 9743802 | | 532183Z LN Equity | Stemcor Holdings Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000913_CC_AIRB | 213800QHYTM5QRFSEM66 | | 3355631 | | SYR LN EQUITY | Synergy Health Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000914_CC_AIRB | 213800WF53FVDRRHRF44 | | 7105891 | | TALK LN Equity | TalkTalk Telecom Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000915_CC_AIRB | 213800TR86P337IE8605 | | 2280000 | | 0469505D LN Equity | Tata Steel UK Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000916_CC_AIRB | 2138008K14474WPKZ244 | | 76535 | | TATE LN EQUITY | Tate & Lyle Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000917_CC_AIRB | 21380089BTRXTD8S3R66 | | 296805 | | TW/ LN EQUITY | Taylor Wimpey Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000918_CC_AIRB | 2138002P5RNKC5W2JZ46 | | 445790 | GB0008847096 | TSCO LN EQUITY | TESCO PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000919_CC_AIRB | 213800JKM5UQHHJOTZ25 | | 2366661 | | | Thames Water Utilities Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000920_CC_AIRB | 2138009TF1SYOMQLBJ60 | | 02100855 | GB0003753778 | | THE GO-AHEAD GROUP PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000921_CC_AIRB | 213800VZ4671W3DVB860 | | 6575598 | | TCG LN Equity | Thomas Cook Group Treasury limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000922_CC_AIRB | 2138003BOFNAAO14YV58 | | 2553288 | | 8766 JT Equity | Tokio Millennium Re (UK) Limited | GB | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000923_CC_AIRB | 2138001I27OUBAF22K83 | | 824821 | | TPK LN Equity | Travis Perkins Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000924_CC_AIRB | 213800B6YQZAE8LHAW84 | | 6072876 | GB00B1Z7RQ77 | TT/ LN EQUITY | TUI TRAVEL Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000925_CC_AIRB | 2138003EYHWO75RKS857 | | 3919249 | GB0001500809 | TLW LN EQUITY | TULLOW OIL PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000926_CC_AIRB | 549300MKFYEKVRWML317 | | 41424 | | ULVR LN Equity | Unilever PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000927_CC_AIRB | 213800Y1TEVS8REY1M35 | | 5957557 | | | United Biscuits Holdco Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000928_CC_AIRB | 2138008EZCXK4ANQHF89 | | 3207231 | | | United Business Media holdings Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000929_CC_AIRB | 213800KYT12UFB2VE455 | | 2366616 | | UU/ LN Equity | United Utilities PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000930_CC_AIRB | XCJQ23OWIJNLHN7RQC93 | | 1022786 | | 271652Z LN Equity | Urenco Ltd | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000931_CC_AIRB | 213800F3BD6N3G6XHU16 | | 251977 | | CKSN LN Equity | VESUVIUS HOLDINGS LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000932_CC_AIRB | 213800TB53ELEUKM7Q61 | | 1833679 | | VOD LN EQUITY | Vodafone Group Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000933_CC_AIRB | 549300UPYDURLSSFVL38 | | 9223384 | | | Western Power Distribution Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000934_CC_AIRB | 2138006LIAYQKUCYBB20 | | 29423 | | WTB LN Equity | Whitbread Group PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000935_CC_AIRB | | | 4212563 | | WMH LN EQUITY | William Hill Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000936_CC_AIRB | 213800Z5WTW8QKOHWQ82 | | 04178808 | GB0030329360 | | WINCANTON PLC | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000937_CC_AIRB | 213800IN6LSRGTZSOS29 | | 358949 | | MRW LN Equity | Wm Morrison Supermarkets Plc | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000938_CC_AIRB | 549300HTNGX0DU8W1F65 | | 5537577 | | WPP LN Equity | WPP 2008 Limited | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000939_CC_AIRB | 635400LNUHA2LDXXV850 | | | | GCC ID Equity | C&C Group PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000940_CC_AIRB | 8NUHUXWN9LG4XBGJ7O17 | | 241565 | | CAT SE Equity | Caterpillar International Finance Limited | IE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000941_CC_AIRB | 635400CHHI1XZLVQH675 | | | | | Coillte Teoranta | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000942_CC_AIRB | 549300MIDJNNTH068E74 | | | IE0001827041 | CRH ID EQUITY | CRH Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000943_CC_AIRB | 213800UPS1QEE4TD3T45 | | | | DCC LN Equity | DCC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000944_CC_AIRB | 635400HRFGVKXFHZ8O77 | | 9401 | | | Dublin Airport Authority PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000945_CC_AIRB | 635400UFHDIQCDZ6JK11 | | | IE0003094731 | 1014Z ID EQUITY | Electricity Supply Board Ltd [ESB] | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000946_CC_AIRB | 635400VCPRSU89DLMZ57 | | 480184 | XS0856023493 | | ESB Finance Limited | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000947_CC_AIRB | 635400RKRK5EGXSPC782 | | | | EXPN LN EQUITY | Experian Finance Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000948_CC_AIRB | 635400YN51CDCGBYFZ31 | | | | | Fyffes plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000949_CC_AIRB | 5493008VFFOIPWCZJK45 | | | IE0000669501 | GLB ID EQUITY | Glanbia Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000950_CC_AIRB | 635400BE9SBAG61DJ963 | | | | GFTU LN Equity | Grafton Group PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000951_CC_AIRB | 6354007LIXWZ5WPPT308 | | 519799 | | GRF SQ Equity | Grifols World Wide Operations Ltd. | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000952_CC_AIRB | 9XTI53MZJ013RO12SX05 | | 2936 | IE00B59HWB19 | | INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000953_CC_AIRB | | | | IE0004906560 | KYG ID EQUITY | Kerry Group Plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000954_CC_AIRB | 635400HM7V74SUB9OG75 | | | | | Kingspan Group plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000955_CC_AIRB | 635400JJOWHIYAJER733 | | | | | MUSGRAVE GROUP PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000956_CC_AIRB | 635400EG4YIJLJMZJ782 | | | IE0002588105 | PWL ID Equity | PADDY POWER PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000957_CC_AIRB | 635400WKFIPCHCKVW376 | | 104547 | | RYA ID Equity | Ryanair Holdings PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000958_CC_AIRB | 396PBGKP6TE3O062MS44 | | | | STX UW Equity | Seagate Technology plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000959_CC_AIRB | 635400CPLP8H5ITDVT56 | | | IE00B1RR8406 | SKG ID EQUITY | SMURFIT KAPPA GROUP PLC | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000960_CC_AIRB | 549300INUT2G0ST5K268 | | 327184 | | TEX UN Equity | Terex International Financial Services Co. | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000961_CC_AIRB | 635400K7UEIKHMNKLJ02 | | | | | Total Produce plc | IE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000962_CC_AIRB | | | 482042 | | | XL Group PLC | IE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000963_CC_AIRB | VZVOSGGS8JITR4J7J704 | | | | | Amtek Auto Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000964_CC_AIRB | 8GRDBX1TJ0PU5NCSHT72 | | MH008931 | | BPCL IS Equity | Bharat Petroleum Corporation Limited | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000965_CC_AIRB | | | | | BHARTI IN Equity | Bharti Airtel Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000966_CC_AIRB | | | | | IOCL IN Equity | INDIAN OIL CORPN LIMITED | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000967_CC_AIRB | FMVY1IZCSYXSAFRDIT05 | | | | LT IN Equity | Larsen & Toubro Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000968_CC_AIRB | | | | | RCOM IN Equity | Reliance Communications Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000969_CC_AIRB | 5493003UOETFYRONLG31 | | | | RIL IN EQUITY | Reliance Industries Ltd | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000970_CC_AIRB | 1GZWF073IJTD6XPRUU65 | | | | | Wipro GE Healthcare Private Limited | IN | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000971_CC_AIRB | 213800Z3CFZOLXPJWN61 | | | | | Landsvirkjun | IS | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000972_CC_AIRB | 81560076E3944316DB24 | 3812211 | 493995 | | A2A IM EQUITY | A2A S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000973_CC_AIRB | 8156000962B2EB41HE28 | 5988397 | 1497770 | | 4525791Z IM EQUITY | ACCIAIERIA ARVEDI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000974_CC_AIRB | 8156004FCECE0879E118 | 15161747 | 191346 | | 7570364Z IM EQUITY | ACCIAIERIE VALBRUNA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000975_CC_AIRB | 549300Q3448N041CTH56 | 11341891 | 882486 | XS0495012428 | ACE IM Equity | Acea SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000976_CC_AIRB | 8156008183686996C911 | 25090618 | 3567090232 | | | ACQUE VERONESI S.C.A R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000977_CC_AIRB | 8156007259ABDEA3F444 | 15214381 | 971268 | | | Aeroporti di Roma S.p.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000978_CC_AIRB | 549300H2RFDYI3YP5R63 | 13960200 | 263011 | | 337973Z NA EQUITY | AGUSTAWESTLAND S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000979_CC_AIRB | 529900EKXEGSRCGAAC89 | 14856155 | 2791070044 | | 4519735Z | ALSTOM FERROVIARIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0000980_CC_AIRB | ZYXJDNVM2JI3VBM8G556 | | | | AMP IM EQUITY | Amplifon SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000981_CC_AIRB | 815600B611746717CC98 | | | | 50098Z IM Equity | Ansaldo Energia SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000982_CC_AIRB | 549300FZRH46R7DWAX12 | 1248024 | 557390 | | 4472623Z IM EQUITY | ANSALDOBREDA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000983_CC_AIRB | 815600049A1F9AFE6666 | 4140157 | 1192794 | | MN IM EQUITY | ARNOLDO MONDADORI EDITORE SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000984_CC_AIRB | 8156000BEB8FC062F442 | 1020333 | 120591 | | 2168Z IM EQUITY | ARTSANA - SOCIETA' PER AZIONI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000985_CC_AIRB | 549300X5UKJVE386ZB61 | 6914312 | 6204 | XS1014759648 | ASG GY Equity | Assicurazioni Generali SpA | IT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000986_CC_AIRB | 81560001F41A81948348 | | | | AST IM EQUITY | Astaldi SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000987_CC_AIRB | 8156008DEC771409C487 | 18631331 | 1023691 | | AU9 GF Equity | Atlantia S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000988_CC_AIRB | 5299003D9N2698I3C257 | 1367700 | 188902 | | AGL IM EQUITY | AUTOGRILL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000989_CC_AIRB | 815600149448CEB9B230 | 19402720 | 1037417 | | 3653719Z IM EQUITY | AUTOSTRADE PER L' ITALIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000990_CC_AIRB | | 26926563 | 1057205 | | 3889748Z IM EQUITY | AVIO S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000991_CC_AIRB | 529900RRESEDV68K0S54 | 28770346 | 235460 | | BLLA IM EQUITY | BARILLA INIZIATIVE S.R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000992_CC_AIRB | 815600BFEB936DC6ED24 | | | | BEN IM EQUITY | Benetton Group SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000993_CC_AIRB | 8156004C04255952AB77 | 1076562 | 821225 | | BNS IM EQUITY | BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA | IT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000994_CC_AIRB | 5299003DX5YLKSVJ6K59 | 2930031 | 134288 | | BZU IM Equity | Buzzi Unicem SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000995_CC_AIRB | 8156006BEAA911EC0A47 | 1019726 | 587878 | | | CANDY SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000996_CC_AIRB | 8156008B101B97A43B02 | 1053555 | 160498 | | CEM IM EQUITY | CEMENTIR HOLDING S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000997_CC_AIRB | 815600F3213951394367 | 40014779 | 2001719 | | | Cerved Group S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000998_CC_AIRB | | 4544552 | 8114020152 | | | CLASS EDITORI SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0000999_CC_AIRB | 8156009034C1A5108284 | 15716081 | 61357 | | | Compagnia Valdostana delle Acque Spa (CVA Spa) | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001000_CC_AIRB | 815600DBF6DC4BC94832 | 1061039 | 260769 | | 0310548D IM EQUITY | CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001001_CC_AIRB | | 8327877 | 819280157 | | | COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001002_CC_AIRB | 815600A5C1DD6C3A8455 | 1093853 | 154950364 | | | CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001003_CC_AIRB | 81560039BF5C1D8E5A15 | 2836130 | 60793 | | 3898658Z IM EQUITY | DALMARE SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001004_CC_AIRB | 5493005TWX96RDJ9I655 | | | | | De Agostini Invest SA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001005_CC_AIRB | 529900WS2E20BA5J4L49 | 16183303 | 1698754 | | EDNR IM EQUITY | EDISON S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001006_CC_AIRB | WOCMU6HCI0OJWNPRZS33 | | | | ENEL IM EQUITY | Enel SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001007_CC_AIRB | BUCRF72VH5RBN7X3VL35 | | | IT0003132476 | ENI IM EQUITY | ENI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001008_CC_AIRB | 81560081EE079FBED395 | 19377159 | 3544950961 | | | ENOVA S.R.L. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001009_CC_AIRB | 8156004604684CA44A90 | | | | | ERG S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001011_CC_AIRB | 8156004CE82074779D19 | 13870596 | 1664630223 | | | FEDRIGONI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001012_CC_AIRB | 549300J45XC5ALCJM731 | | | | 1448Z IM Equity | Ferrovie dello Stato SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001013_CC_AIRB | 5493004C1SL445NFDR90 | | | | F IM EQUITY | Fiat SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001014_CC_AIRB | 8156001B8AD051794959 | | | | | FINAVAL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001015_CC_AIRB | 529900X4EEX1U9LN3U39 | 1053767 | 7031 | | FNC IM EQUITY | FINMECCANICA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001016_CC_AIRB | 815600C3CCA800EF5D96 | 1134215 | | | | FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001017_CC_AIRB | 815600E12249DD563C29 | 26650695 | 1143814 | | | Gamenet S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001018_CC_AIRB | 81560098DBDD66154985 | | | | | GRANDI NAVI VELOCI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001019_CC_AIRB | 8156001250E819E30127 | | | | GCN IM EQUITY | Gruppo Coin SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001020_CC_AIRB | 8156001294017C870346 | 11027526 | 10022100159 | | | GRUPPO FINELCO SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001021_CC_AIRB | 8156005113BD16699393 | 24907200 | RM1117269 | | LTO IX Equity | GTECH S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001022_CC_AIRB | | 15541251 | 1638878 | | 4004268Z IM EQUITY | H3G S.P.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001023_CC_AIRB | 8156009414FD99443B48 | 3201267 | 363550 | | HER IM EQUITY | HERA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001024_CC_AIRB | 815600D86992FDA7B908 | 1035363 | 149288 | | IMA IM EQUITY | I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001025_CC_AIRB | 815600A7D7C7A85F8B51 | 2733792 | 1168660262 | | | I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001026_CC_AIRB | 81560033824BE53C7D28 | 3585262 | 1303501215 | | | IMAP EXPORT S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001027_CC_AIRB | 549300KTGKED5E25JR59 | | | | IND IM EQUITY | Indesit Co SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001028_CC_AIRB | 213800M4YYCP6E8YUX94 | 2714789 | 2589327 | | | IPLOM S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001029_CC_AIRB | 8156001EBD33FD474E60 | 10431674 | 281364 | | IRE IM EQUITY | IREN S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001030_CC_AIRB | 8156009D23D0FDC70C93 | 1007005 | 50 | | ITM IM Equity | Italcementi S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001031_CC_AIRB | 815600236A6B5AE5B406 | 26754254 | 167186 | | | Linea Group Holding S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001032_CC_AIRB | 549300I1NMOBS4B1LT88 | | | IT0001479374 | LUX IM EQUITY | LUXOTTICA GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001033_CC_AIRB | | 7003703 | 481230266 | | | MANGIAROTTI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001034_CC_AIRB | 815600292DA01BE68971 | 3755075 | 152396 | | 3184788Z IM EQUITY | MARCEGAGLIA - S.P.A | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001035_CC_AIRB | 815600C8D55034EB5379 | 3779273 | 64334 | | | Marcolin SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001036_CC_AIRB | 213800DIFN7NR7B97A50 | 552637 | 1264109 | | MS IM EQUITY | Mediaset S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001038_CC_AIRB | 815600325D15DD92A023 | 4376875 | 4846130633 | | | MOBY S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001039_CC_AIRB | | 1653085 | 110858 | | 3893422Z IM EQUITY | MONIER S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001040_CC_AIRB | 8156003A100E8AB89697 | 6794759 | 1865640369 | | | PANARIAGROUP INDUSTRIE CERAMICHE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001041_CC_AIRB | 8156001B96890989C002 | 23641842 | 5411110827 | | | PB TANKERS S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001042_CC_AIRB | 5493006293RJBDQWJL92 | 5944540 | 169833 | | PMS IM EQUITY | PERMASTEELISA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001043_CC_AIRB | 8156000256C2431C2E92 | 4495509 | 134077 | | PIA IM Equity | Piaggio & C. S.p.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001044_CC_AIRB | 815600A0C9AFC1F2A709 | | | | PC IM Equity | Pirelli & Co SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001045_CC_AIRB | 815600EDDBB07C9BDB90 | 15591777 | 2246400218 | | | PODINI HOLDING S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001046_CC_AIRB | 815600354DEDBD0BA991 | 3465665 | 842633 | | POST IM EQUITY | POSTE ITALIANE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001047_CC_AIRB | 8156000FE0A2DC5B7852 | 16232311 | 1343952 | | PRP GR EQUITY | PRADA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001048_CC_AIRB | 213800VHJ22UE2BRRZ48 | 3830970 | 706270410 | | | PROFILGLASS S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001049_CC_AIRB | | 23687310 | 1777895 | | PRY IM EQUITY | PRYSMIAN S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001050_CC_AIRB | 815600B9FC8D18A5D034 | 1058024 | 291350635 | | | RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFI-CANTI | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001051_CC_AIRB | 81560086FA79BEDD6B94 | 13270817 | | | | RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001052_CC_AIRB | | 5012487 | 8850400154 | | | SACAL - SOCIETA' ALLUMINIO CARISIO - S.P | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001053_CC_AIRB | 815600AF08EE2EC2DE92 | 1035262 | 8924 | | 226907Z IM EQUITY | SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001054_CC_AIRB | 815600FC906D230A1420 | 16077541 | 86111 | | SFL IM Equity | Safilo SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001055_CC_AIRB | 549300PHV8MBDHWB8X12 | 1086637 | 788744 | | SPM IM EQUITY | SAIPEM S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001056_CC_AIRB | 549300UKR289DF4UXQ47 | 1013056 | 525502 | | SAL | SALINI IMPREGILO S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001057_CC_AIRB | | 6524595 | 3957900487 | | | SAMMONTANA - S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001058_CC_AIRB | 8156006755200B82EB33 | 1246827 | 836320150 | | | SAN CARLO GRUPPO ALIMENTARE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001059_CC_AIRB | 5299005KJSU2AQUJUH84 | 1066932 | 49540 | | SRS IM EQUITY | SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001060_CC_AIRB | 815600D2FC31AF713B07 | 1012950 | 166476 | | | SNAI SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001061_CC_AIRB | 8156002278562044AF79 | 16067629 | 1633443 | | SRG IM Equity | SNAM SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001062_CC_AIRB | EOJCGSUI4NX234BL7V57 | 14234253 | 1594238 | | 2091Z IM EQUITY | SORGENIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001063_CC_AIRB | 815600141CFE5F4C4325 | 19113128 | 1016401 | | 4473035Z IM EQUITY | STRADA DEI PARCHI SPA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001064_CC_AIRB | 815600C3438977CBBE37 | 1038951 | 68670397 | | | TAMPIERI FINANCIAL GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001065_CC_AIRB | 81560029415DF1381583 | 1030384 | 195810262 | | | TECNICA GROUP S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001066_CC_AIRB | 815600AC5599D16D9A40 | 3335773 | 574643 | | MT IM EQUITY | TECNIMONT S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001067_CC_AIRB | 549300W384M3RI3VXU42 | | | IT0003497168 | TIT IM EQUITY | TELECOM ITALIA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001068_CC_AIRB | 815600CD7323A82E5092 | 28935694 | 1763778 | | 2847328Z IM EQUITY | TENOVA S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001069_CC_AIRB | | 1037712 | 182850362 | | | TERMOSANITARI CORRADINI - S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001070_CC_AIRB | 8156009E94ED54DE7C31 | | | | TRN IM Equity | Terna Rete Elettrica Nazionale SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001071_CC_AIRB | 549300IN56S27SDGEI85 | 18659000 | 1019536 | | 80698Z IM EQUITY | TIRRENO POWER S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001072_CC_AIRB | 8156003E86EBA167A868 | | | | 0946688D IM EQUITY | TotalErg SpA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001073_CC_AIRB | 815600FE9E92D9D6C309 | 3554534 | 201271 | | TFI IM EQUITY | TREVI - FINANZIARIA INDUSTRIALE S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001074_CC_AIRB | | | | | 4212473Z IM EQUITY | UNIECO SOCIETA' COOPERATIVA | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001075_CC_AIRB | 815600B8027C92F0DA07 | 4257672 | 1189360066 | | | VIBAC S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001076_CC_AIRB | 549300YSFQKM1C0X4E45 | 11321265 | 884361 | | WIND IM EQUITY | WIND TELECOMUNICAZIONI S.P.A. | IT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001077_CC_AIRB | 549300DHPOF90OYYD780 | | | | 5108 JT Equity | Bridgestone Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001078_CC_AIRB | 549300IZYK3206QECG76 | | | | CAT SE Equity | Caterpillar Finance Corporation | JP | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001079_CC_AIRB | 549300MIFE1VEW02GY83 | | | JP3298600002 | | COSMO OIL COMPANY LTD | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001080_CC_AIRB | 549300T6IPOCDWLKC615 | | | | 6501 JT Equity | Hitachi, Ltd. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001081_CC_AIRB | J48DJYXDTLHM30UMYI18 | | | | 8001 JT Equity | Itochu Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001082_CC_AIRB | 5493004LQ0B4T7QPQV17 | | | | 6301 JT Equity | Komatsu Ltd. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001083_CC_AIRB | 4P4N3ORD02UGQT1T1W12 | | 0100-01-008776 | | 8002 JT Equity | Marubeni Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001084_CC_AIRB | KVIPTY4PULAPGC1VVD26 | | | | 8058 JP EQUITY | Mitsubishi Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001085_CC_AIRB | 5493008VBQD43X8QCS14 | | | | | Mitsui Life Insurance Company Limited | JP | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001086_CC_AIRB | 5493000QYMPFRTEY4K28 | | | | 6701 JT Equity | NEC Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001087_CC_AIRB | | | | | 7201 JP EQUITY | Nissan Motor Co Ltd | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001088_CC_AIRB | 5493003BZYYYCDIO0R13 | | | | 9984 JT Equity | SOFTBANK CORP. | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001089_CC_AIRB | 5493004SE33MRLPB1W98 | | | | 2768 JP EQUITY | Sojitz Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001090_CC_AIRB | | | | | 6758 JP EQUITY | Sony Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001091_CC_AIRB | V82KK8NH1P0JS71FJC05 | | | | 8053 JP EQUITY | Sumitomo Corp | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001092_CC_AIRB | 549300074QUY8RD0UZM08 | | | | | Suntory Holdings Limited | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001093_CC_AIRB | 549300ZLMVP4X0OGR454 | | | | 4502 JT Equity | Takeda Pharmaceutical Company Limited | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001094_CC_AIRB | 549300LBHTST91VKHO68 | | | | 6502 JT Equity | Toshiba Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001095_CC_AIRB | 5493006W3QUS5LMH6R84 | | | | TOM GY Equity | Toyota Motor Corporation | JP | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001096_CC_AIRB | | | | | 004020 KS Equity | Hyundai Steel Co | KR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001097_CC_AIRB | | | | | 000270 KS Equity | Kia Motors Corp | KR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001098_CC_AIRB | 549300MGHLPT1EFHGF84 | | | | 2007 HK Equity | Country Garden Holdings Company Limited | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001099_CC_AIRB | 549300IHVJRWVT07S523 | | | | 3333 HK Equity | Evergrande Real Estate Group Limited | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001100_CC_AIRB | 5493003DTPH8AMMK4P51 | | | | NE UN Equity | Noble Corporation | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001101_CC_AIRB | 549300FNENFFSMO3GT38 | | | XS0835890350 | XPBR SQ Equity | Petrobras Global Finance B.V. | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001102_CC_AIRB | 213800S7DNJQX6LHTQ21 | | 133818917 | | | AB "Kauno grūdai" | LT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001103_CC_AIRB | | | | LU1014539529 | | ALTICE | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001104_CC_AIRB | 5493003BU7PAH5RRM092 | | | | APAM NA EQUITY | Aperam SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001105_CC_AIRB | 2EULGUTUI56JI9SAL165 | | | | MT LX EQUITY | ArcelorMittal SA [AM] | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001106_CC_AIRB | 549300GJ79DYFBBF5T83 | | | | 0307096D LX EQUITY | Brandbrew S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001107_CC_AIRB | 5493007GVB112FDSS786 | | B0155849 | | CNHI UN Equity | CNH Industrial Finance Europe S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001108_CC_AIRB | 549300938QUWMPITJ642 | | | | COV US EQUITY | Covidien International Finance SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001109_CC_AIRB | 529900W1S8TJDDH8YB29 | | | | | Encevo S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001110_CC_AIRB | | | 350807947 | FR0000038259 | ERF FP EQUITY | EUROFINS SCIENTIFIC SE | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001111_CC_AIRB | 213800568PRHV2JR9650 | | | XS0357281558 | GSPBEX RR Equity | Gaz Capital S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001112_CC_AIRB | 213800WHKNIC1JQQG433 | | | | 8GC GS Equity | Glencore Finance (Europe) S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001113_CC_AIRB | 8XJ8KF85PBKK1TLMFN29 | | | | | Intelsat Jackson Holdings S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001114_CC_AIRB | 549300MBM5B61VCW5A23 | | | | | International Automotive Components Group, S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001115_CC_AIRB | RUOKPID0PZ0UWJYU9J61 | | | | DE UN Equity | John Deere Bank S.A. | LU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001116_CC_AIRB | 529900XUC6PXMN6ABU42 | | | | TGH GY Equity | Logwin AG | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001117_CC_AIRB | 549300CTHC1CP86P2G96 | | | | MIICF PQ Equity | Millicom International Cellular S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001118_CC_AIRB | | | | | 0755015D LX EQUITY | NH FINANCE SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001119_CC_AIRB | 213800IUIRBFRNCYVR24 | | | | 3900394Z LX Equity | Nizi International SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001120_CC_AIRB | 549300VEJMMZCY6OBU06 | | | | PDSA NS Equity | Pacific Drilling S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001121_CC_AIRB | 529900UUYBCBB7HMVI56 | | | | | Phoenix PIB Dutch Finance B.V. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001122_CC_AIRB | 549300OZSHE4H5BFQA66 | | | | | QUILVEST SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001123_CC_AIRB | 5493000C8J3C3SZYS040 | | | | RTL BB Equity | RTL Group S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001124_CC_AIRB | 5493008JPA4HYMH1HX51 | | | | SESG FP EQUITY | SES SA | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001125_CC_AIRB | 549300CJ7LW6QSGIL444 | | | | | Swiss Re Europe S.A. | LU | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001126_CC_AIRB | 529900BSBZ853DKUP675 | | | | | TRAXYS SARL | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001127_CC_AIRB | 549300RIG2CXWN6IV731 | | | | | CEMEX S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001128_CC_AIRB | 5493008KEVFYPMGTXO33 | | | | KOFL MM Equity | Coca-Cola FEMSA, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001129_CC_AIRB | 5493000XJLJ6C4T0PG82 | | | | GRUMAB MM Equity | GRUMA, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001130_CC_AIRB | 5493000RIXURZEBFEV60 | | | | BIMBOA MM Equity | Grupo Bimbo, S.A.B. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001131_CC_AIRB | 549300QOAB2GJSFM0381 | | | | 1234Z MM Equity | Grupo Petrotemex SA de CV | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001132_CC_AIRB | 549300CAZKPF4HKMPX17 | | | | | PETROLEOS MEXICANOS | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001133_CC_AIRB | 549300FW3RGHPHT21D10 | | | | ALFAA MM Equity | Sigma Alimentos, S.A. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001134_CC_AIRB | 5493000MY3DAIB0BP706 | | TNE940608HS5 | USP9084BAD03 | ALFAA MM Equity | Tenedora Nemak, S.A. de C.V. | MX | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001135_CC_AIRB | 549300EMP9DT6Q35HZ31 | | | NL0000852564 | | AALBERTS INDUSTR | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001136_CC_AIRB | 549300J93WR5DPG0P466 | | KVK 33232124 | | ABB SS Equity | ABB Capital B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001137_CC_AIRB | 5493007WHKI5H75YJ358 | | KVK 34215458 | | ABE SQ Equity | Abertis Infraestructuras Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001138_CC_AIRB | 7245007QUMI1FHIQV531 | | KVK 33235189 | | | Achmea B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001139_CC_AIRB | 724500HIKX3QVUQF9G08 | | KVK 28080300 | | | Achmea Zorgverzekeringen N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001140_CC_AIRB | O4QK7KMMK83ITNTHUG69 | | KVK 27076669 | NL0000303709 | AGN NA Equity | AEGON N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001142_CC_AIRB | 724500XYIJUGXAA5QD70 | | KVK 09007809 | NL0000009132 | AKZA NA EQUITY | Akzo Nobel NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001143_CC_AIRB | 724500XBZ9QOPTI11U82 | | KVK 34108286 | | | Alliander N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001144_CC_AIRB | 549300KYQ7B0H0K66406 | | KVK 33055009 | | AML LN Equity | Amlin Europe N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001145_CC_AIRB | 724500MCUU6QOFRFEA53 | | KVK 33256360 0000 | | 792658Z PL EQUITY | AMORIM ENERGIA, BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001146_CC_AIRB | 7245000UZH70GO047N03 | | | NL0006237562 | | ARCADIS | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001147_CC_AIRB | 7245001I22ND6ZFHX623 | | KVK 30037466 | NL0000334118 | ASM NA Equity | ASM International N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001148_CC_AIRB | 724500Y6DUVHQD6OXN27 | | KVK 17085815 | NL0006034001 | ASML NA EQUITY | ASML HOLDING N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001149_CC_AIRB | 7245004JOPUJ0OOWTU73 | | KVK 30031823 | | | ASR Schadeverzekering N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001150_CC_AIRB | 724500XFMNHF1GFPYJ05 | | KVK 08125298 | | 3324558Z NA Equity | BDR Thermea Group BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001151_CC_AIRB | 5299006ZHG3IXU0PNJ56 | | KvK 27106340 0000 | | 1136Z NA EQUITY | BMW Finance N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001152_CC_AIRB | | | | NL0000852580 | | BOSKALIS WESTMIN | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001153_CC_AIRB | | | | NL0010776944 | | BRUNEL INTERNAT | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001154_CC_AIRB | 529900AOH3NBA8PZFG65 | | KvK 32097651 0000 | | 0533866D NA EQUITY | Celesio Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001155_CC_AIRB | 549300WGC2HZ5J67V817 | | | | CNHI IM Equity | CNH Industrial NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001156_CC_AIRB | 549300BXVNOCYQ83FU09 | | KVK 34154633 | | KO UN Equity | Coca-Cola HBC Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001157_CC_AIRB | | | | NL0000200384 | | CORE LABORATORIES | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001158_CC_AIRB | 549300UNTCLR21YKLL62 | | KVK 30073501 | NL0000288967 | | Corio N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001159_CC_AIRB | | | | NL0009294552 | | DELTA LLOYD | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001160_CC_AIRB | 724500S75737K2SFDA03 | | KVK 22031457 | | | Delta N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001161_CC_AIRB | 213800N8X49KJRTNDM49 | | KVK 3419663 | | DGE FP Equity | Diageo Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001162_CC_AIRB | 529900M7QSB704RUUT95 | | KVK 34182495 | | AIR FP Equity | Eads Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001163_CC_AIRB | 724500KRQECMCRGM1971 | | KVK 14026250 | | | EBN B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001164_CC_AIRB | 5299007L43AQDFOW5739 | | KvK 34121496 0000 | | 1403Z NA EQUITY | EDP FINANCE BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001165_CC_AIRB | 724500R5IP6TFKTNRU48 | | KvK 24306393 | | 2091Z NA Equity | Eneco Holding NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001166_CC_AIRB | 549300XW2F91G4T4WC42 | | KVK 34149162 | | ENL GY Equity | ENEL Investment Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001167_CC_AIRB | 529900011V8VJ3BUKR64 | | KVK 17115973 | | RWE GF Equity | Essent N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001168_CC_AIRB | | | | NL0000288876 | | EUROCOMMERCIAL | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001169_CC_AIRB | | | | NL0000352565 | | FUGRO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001170_CC_AIRB | 2138005FTXOJUBQ5J563 | | KVK 24243533 | | GAS SQ Equity | Gas Natural Fenosa Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001171_CC_AIRB | 724500EJ2TDPAITRSJ55 | | KVK 02089290 | | | GasTerra B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001172_CC_AIRB | | | | NL0000400653 | | GEMALTO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001173_CC_AIRB | 549300L10EVYURBFIH66 | | KVK 55293980 | | | Global Blue Acquisition B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001174_CC_AIRB | 529900SNLHF5M6HJ1T36 | | KvK 33286563 0000 | | 1004Z NA EQUITY | Haniel Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001175_CC_AIRB | 724500K5PTPSST86UQ23 | | KVK 33011433 | NL0000009165 | HEIA NA Equity | Heineken NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001176_CC_AIRB | 7245008C9KMJL9P2UI77 | | KVK 34323653 | | | Hyva Global B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001177_CC_AIRB | 724500CR19MQGFWFBZ64 | | KvK 34217578 0000 | | 0308206D NA EQUITY | ICL Finance BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001178_CC_AIRB | TLLG0UTU6ZHOG003X735 | | | | | Imperial Mobility Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001179_CC_AIRB | 54930050LBZUR4138I72 | | KVK 27120438 | | | ING Re (Netherlands) N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001180_CC_AIRB | | | KVK 24311905 | | 2872423Z NA Equity | InterGen NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001181_CC_AIRB | 724500C9GNBV20UYRX36 | | KVK 35000363 | NL0010672325 | AH NA Equity | Koninklijke Ahold NV [Royal Ahold NV] | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001182_CC_AIRB | 724500V38C5KTDY5BS93 | | KVK 30058019 | NL0000337319 | BAMNB NA Equity | Koninklijke BAM NBM NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001183_CC_AIRB | 724500SNT1MK246AHP04 | | KVK 14022069 | NL0000009827 | DSM NA EQUITY | Koninklijke DSM N.V | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001184_CC_AIRB | 549300YO0JZHAL7FVP81 | | KVK 02045200 | NL0000009082 | KPN NA Equity | Koninklijke KPN NV [Royal KPN NV] | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001185_CC_AIRB | H1FJE8H61JGM1JSGM897 | | KVK 17001910 | NL0000009538 | PHIA NA Equity | Koninklijke Philips Electronics N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001186_CC_AIRB | 724500HZ4BN317I12G68 | | KVK 06016321 | | KTC NA Equity | Koninklijke Ten Cate NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001187_CC_AIRB | 724500UL634GFV1KYF10 | | KVK 24295332 | NL0009432491 | VPK NA Equity | Koninklijke Vopak NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001188_CC_AIRB | 529900WQGOTJDYG9NP76 | | KVK 09151956 | | LXS GF Equity | Lanxess Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001189_CC_AIRB | 5H8RMHHYTWIP1RKLCE38 | | KvK 34115238 0000 | | 2177Z NA EQUITY | Linde Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001190_CC_AIRB | 549300J6QSW38QNOJK61 | | KVK 57924562 | | | LYB International Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001191_CC_AIRB | BN6WCCZ8OVP3ITUUVN49 | | KVK 24473890 | | DLY GB Equity | LyondellBasell Industries N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001192_CC_AIRB | 635400TMCKVEU87EJ582 | | KVK 24321697 | | | METINVEST B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001193_CC_AIRB | 529900PF6F1OHRZVU341 | | KvK 33178683 0000 | | 1169Z NA EQUITY | Metro Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001194_CC_AIRB | 6354007MKEEGGVUMXO83 | | KVK 34239108 | | | New World Resources N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001195_CC_AIRB | 724500RKMOD48AIWKD94 | | KvK 24307569 0000 | | 3893886Z NA EQUITY | NIDERA B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001196_CC_AIRB | 54930062JS29A5N4GO82 | | KVK 34248449 | | | Nielsen Holdings N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001197_CC_AIRB | 724500GQV9YLNSWECU41 | | KVK 17179668 | | | Nord Gold N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001198_CC_AIRB | 724500TXS5HH3GY4UW42 | | KVK 30124358 | | | NS Groep N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001199_CC_AIRB | 5299000CMF80GY2U0U47 | | KVK 16074305 | NL0010395208 | NUO NA Equity | Nutreco Holding NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001200_CC_AIRB | 724500HT4YW45B1Y7859 | | KVK 57585083 | | | OAK Leaf B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001201_CC_AIRB | 549300NCMRGIBJYUOE57 | | | NL0010558797 | | OCI | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001202_CC_AIRB | 724500IM9A059TQLBX63 | | | | | OCI Nitrogen BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001203_CC_AIRB | 72450053F5WRDY8CDZ66 | | KVK 24291478 | | OI US Equity | OI European Group B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001204_CC_AIRB | Q47A62EK6GMSID3Y8C39 | | KVK 17133742 | XS0788529096 | PCAR US Equity | PACCAR Financial Europe B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001205_CC_AIRB | 549300N522D3SS8MKV65 | | KvK 24320769 0000 | | 3617372Z NA EQUITY | PETROBRAS NETHERLANDS BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001206_CC_AIRB | 549300VGHFJJ58HE2B54 | | KVK 17008551 | | PHIA NA Equity | Philips Electronics NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001207_CC_AIRB | 529900N9UJEHN9UPXN50 | | | | | PHOENIX PIB FINANCE BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001208_CC_AIRB | 724500Q41FHN0P1GPC53 | | KVK 27168968 | NL0009739416 | TNT LI Equity | PostNL N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001209_CC_AIRB | 54930036WK3GMCN17Z57 | | | | QIA GY Equity | Qiagen NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001210_CC_AIRB | 7245009EAAUUQJ0U4T57 | | KVK 33216172 | NL0000379121 | RAND NA EQUITY | RANDSTAD HOLDING NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001211_CC_AIRB | 549300XO8R7MPISUO753 | | KVK 33155037 | NL0006144495 | | Reed Elsevier NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001212_CC_AIRB | 5493002YCY6HTK0OUR29 | | KVK 24251372 | XS0202649934 | REP GY Equity | Repsol International Finance B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001213_CC_AIRB | | | KVK 34179503 | GB00B03MM408 | RDSA NA EQUITY | ROYAL DUTCH SHELL PLC | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001214_CC_AIRB | 5493002N51KZCVBDMS27 | | 24114856 | NL0006055329 | | ROYAL IMTECH NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001215_CC_AIRB | 213800LBMMAIG1FQP389 | | KVK 14105351 | | SABIC AB Equity | SABIC Capital I B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001216_CC_AIRB | | | | NL0000360618 | | SBM OFFSHORE | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001217_CC_AIRB | 529900KEH8410ESH1483 | | KVK 53761790 | | | Schaeffler Finance B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001218_CC_AIRB | 724500DX7Q1A19SPY530 | | KVK 34166584 | | | Schiphol Nederland B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001219_CC_AIRB | 7245001TBT3NI9SPNJ75 | | | | | SHV Netherlands NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001220_CC_AIRB | TAFO772JB70PDRN5VS48 | | KvK 27092998 0000 | | 1223Z NA EQUITY | Siemens Financieringsmaats-chappij N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001221_CC_AIRB | 724500E9ZG6JMH6E2I14 | | | NL0000817179 | | SLIGRO FOOD GROUP | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001222_CC_AIRB | 724500ZTKJYJMWVLWJ82 | | KVK 34297413 | | | SRLEV N.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001223_CC_AIRB | 5493002SSXOL85X3XC87 | | KVK 58623701 | | | Syncreon Group B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001224_CC_AIRB | 724500LTUWK3JQG63903 | | KVK 09083317 | | | TenneT Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001225_CC_AIRB | 7245008G22FOV7TYYJ34 | | KVK 06045666 | NL0000852523 | TWEKA NA EQUITY | TKH Group NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001226_CC_AIRB | 724500978QL7NKMLTQ37 | | KVK 34210949 | | | TMF Group Holding B.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001227_CC_AIRB | | | | NL0009739424 | | TNT EXPRESS | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001228_CC_AIRB | 724500L44K67W7UW1C59 | | | | | TomTom International B.V | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001229_CC_AIRB | 724500OPA8GZSQUNSR96 | | KVK 33194984 | | TOM GY Equity | Toyota Motor Finance (Nether-lands) B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001230_CC_AIRB | PX7SUPU7HUNJBQ8BPI65 | | KVK 33236939 | | 585233Z NA Equity | Trafigura Beheer BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001231_CC_AIRB | 549300TK7G7NZTVM1Z30 | | KVK 24051830 | NL0000009355 | UNIA NA Equity | Unilever NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001232_CC_AIRB | 549300IW6C3SRHUUK147 | | | | | Vitol Holding BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001234_CC_AIRB | 549300FRXSUUW3M2Q281 | | | | | WABCO Europe Holdings BV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001235_CC_AIRB | 724500522D3ORUTUGW47 | | KVK 05078970 | | WAVIN NA Equity | Wavin NV | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001236_CC_AIRB | 724500YRQCY3BD9RJZ92 | | | NL0000289213 | | WERELDHAVE | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001237_CC_AIRB | 724500TEM53I0U077B74 | | KVK 33202517 | NL0000395903 | WKL NA EQUITY | Wolters Kluwer N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001238_CC_AIRB | 5JB3IE65ZU13TA0DGN10 | | | | | Würth Finance International B.V. | NL | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001239_CC_AIRB | | | | NL0006294290 | | ZIGGO | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001240_CC_AIRB | | | | | BWO NO Equity | BW Offshore Shipholding Ltd | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001241_CC_AIRB | 5493004ZHCILEMZLBS85 | | 00304772770005 | | | FERD AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001242_CC_AIRB | 5493009F6KP3UMLPOY27 | | 931186744 | | | ICA Norge AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001243_CC_AIRB | 549300ZLJDXBXUNCY824 | | 936738540 | | | National Oilwell Varco Norway AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001244_CC_AIRB | 549300N1SDN71ZZ8BO45 | | | | NHY NO Equity | Norsk Hydro ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001245_CC_AIRB | 529900J8VSH14TP5VD23 | | | | | ODFJELL SE | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001246_CC_AIRB | 213800T66DRTE6O6BV87 | | 916235291 | | PGS NO Equity | Petroleum Geo-Services ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001247_CC_AIRB | 529900TH4OAW7WYG1777 | | 987059699 | | | Statkraft AS | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001248_CC_AIRB | OW6OFBNCKXC4US5C7523 | | 923609016 | | STL NO Equity | Statoil ASA | NO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001249_CC_AIRB | R7NJHU48LTCIOB9BVU57 | | | | CNU NZ Equity | Chorus Limited | NZ | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001250_CC_AIRB | 259400GYHYZPQ0HTMT82 | | | | CIE PW Equity | Ciech S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001251_CC_AIRB | 259400A9BI23M3K1NK82 | | | | LTS PW EQUITY | GRUPA LOTOS S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001252_CC_AIRB | 259400WT6MCX3V59XI09 | | | | | Netia S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001253_CC_AIRB | 259400TOMPUOLS65II22 | | 10681 | | TPA1 GB Equity | ORANGE POLSKA SA | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001254_CC_AIRB | 259400TGY6IYEP2EFW87 | | 467426 | | | POLKOMTEL SP. Z O.O. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001255_CC_AIRB | 259400VVMM70CQREJT74 | | 28860 | | PKN PW Equity | Polski Koncern Naftowy ORLEN S.A. (PKN) | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001256_CC_AIRB | 259400NAPDFBOTNCRL54 | | | | TPE PW Equity | TAURON Polska Energia S.A. | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001257_CC_AIRB | Q1ECZWEVT6ZTFERCPG94 | | | PLTLKPL00017 | OPL PW EQUITY | TELEKOMUNIKACJA POLSKA SA | PL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001258_CC_AIRB | 213800RQXBBZ6KSP1172 | | 500311390 | | | AMORIM & IRMAOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001259_CC_AIRB | 2138002PLGLYW8EP7248 | | | | | AMORIM HOLDING II SGPS SA | PT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001260_CC_AIRB | 213800V5Z38TLIRQW516 | | 500700834 | | | ANA AEROPORTOS PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001261_CC_AIRB | | | 502607920 | | | AUCHAN PORTUGAL HIPER-MERCADOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001262_CC_AIRB | 54930011KNBNPPKW7528 | | 500038015 | | | AUTO SUECO LDA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001263_CC_AIRB | 549300RU6UYW1UMYOP92 | | 500194670 | | | BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001264_CC_AIRB | | | | PTBRI0AM0000 | BRI PL EQUITY | BRISA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001265_CC_AIRB | 549300FREK460JU7RG08 | | 500060266 | | | CELULOSE BEIRA INDUSTRIAL-CELBI SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001266_CC_AIRB | 549300TFISUYCFUO3840 | | 503309362 | | | COLEP PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001267_CC_AIRB | | | 507195515 | | | CONTROLINVESTE SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001268_CC_AIRB | 213800X28CMB8LAIT849 | | 502557400 | | | CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001269_CC_AIRB | 549300RGQV4M16FESU23 | | 500832234 | | | CUF QUIMICOS INDUSTRIAS, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001270_CC_AIRB | 529900CLC3WDMGI9VH80 | | | PTEDP0AM0009 | EDP PL EQUITY | EDP - Energias de Portugal S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001271_CC_AIRB | 529900LOXJVWGOH84656 | | 503293695 | | | EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001272_CC_AIRB | | | 504885367 | | | ESPIRITO SANTO SAUDE SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001273_CC_AIRB | 2138003319Y7NM75FG53 | | 504499777 | PTGALIOE0009 | GALP PL Equity | GALP ENERGIA SGPS, S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001274_CC_AIRB | 213800Y3V72PI6W8KG10 | | 511220448 | | | GRUPO PESTANA - SGPS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001275_CC_AIRB | 259400A8SZP10GB5IB19 | | | PTJMT0AE0001 | JMT PL EQUITY | J.MARTINS | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001276_CC_AIRB | | | 500073880 | | | LENA ENGENHARIA CONSTRUCOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001277_CC_AIRB | 549300SNYKYW15R3UE62 | | 502011475 | | | MODELO CONTINENTE HIPER-MERCADOS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001278_CC_AIRB | 549300TLPT6W9R3CLQ86 | | 500197814 | | | MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001279_CC_AIRB | 5493003NN4LXUF8JA244 | | | | | Ocidental Companhia Portuguesa de Seguros de Vida, S.A. | PT | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001280_CC_AIRB | 54930071D35BVUPC5942 | | 502604751 | | | OPTIMUS-COMUNICACOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001281_CC_AIRB | | | 507979265 | | | OPWAY - SGPS, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001282_CC_AIRB | 213800ZWKG61JG7ZCF61 | | 500697370 | | | PETROLEOS PORTUGAL PETROGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001283_CC_AIRB | 259400DRC6WOXNVW8B57 | 500829993 | 500829993 | | 90413Z PL EQUITY | PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001284_CC_AIRB | 549300UNIB7M2AXUXS35 | | | PTPTI0AM0006 | PTCL TQ EQUITY | Portucel S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001285_CC_AIRB | 549300FR1FN48IGHR915 | | | PTREL0AM0008 | RENE PL Equity | REN-Redes Energeticas Nacionais, SGPS, S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001286_CC_AIRB | | | 500246963 | | | REPSOL PORTUGUESA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001287_CC_AIRB | 5493002X2CCY60HWCU94 | | 500243590 | | | SECIL COMP GERAL CAL CIMENTO SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001288_CC_AIRB | 549300PXZF74GVQM6867 | | 500058580 | | | SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001289_CC_AIRB | 549300EZYIURQ5RGSE56 | | 500278571 | | | SOVENA OILSEEDS PORTUGAL, SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001290_CC_AIRB | 549300KFJPELBPMQH079 | | 500833532 | | | SOVENA PORTUGAL CONSUMER GOODS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001291_CC_AIRB | 959800201400058 13290 | | 505042037 | | | SUMOL+COMPAL MARCAS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001292_CC_AIRB | | | 500097488 | | | TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001293_CC_AIRB | 549300CNE5R74B3XKF57 | | 505266202 | | | UNICER BEBIDAS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001294_CC_AIRB | | 503933139 | 503933139 | | 3646175Z PL EQUITY | UNILEVER JERÓNIMO MARTINS, LDA. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001295_CC_AIRB | 213800IDK8UTYDSFOG74 | | 502544180 | | | VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001296_CC_AIRB | | 500302200 | 500302200 | | 0265472D PL EQUITY | ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A. | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001297_CC_AIRB | 549300VOFQC1SPGTZM19 | | 503039063 | | | ZON TV CABO PORTUGAL SA | PT | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001298_CC_AIRB | 549300D3EIDZJB62TR20 | | 21183 | | ORDS QD Equity | Ooredoo Q.S.C. | QA | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001299_CC_AIRB | 549300UKYDM6L8HEPU79 | | | | SNP RO EQUITY | OMV PETROM S.A. | RO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001300_CC_AIRB | 549300F8ZIGJVUPIU797 | | 24297754 | | | Rompetrol Group N.V. (The) | RO | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001301_CC_AIRB | | | | | GAZP RU Equity | Gazprom OAO | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001302_CC_AIRB | | | | | ROSN RU Equity | OJSC Oil Co Rosneft | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001303_CC_AIRB | | | | | TATN RU Equity | Tatneft OAO | RU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001304_CC_AIRB | 5493007RN7O98MYBX124 | | | | | AKTIEBOLAG LINDEX | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001305_CC_AIRB | 549300UCKT2UK88AG251 | | | SE0000695876 | ALFA SS EQUITY | Alfa Laval AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001306_CC_AIRB | 549300YECS8HKCIMMB67 | | | SE0000255648 | ASSAB SS EQUITY | Assa Abloy AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001307_CC_AIRB | 213800T8PC8Q4FYJZR07 | | 5560142720 | SE0000122467 | ATCOA SS EQUITY | Atlas Copco Aktiebolag | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001308_CC_AIRB | 2138002GW5WN1UYZAO32 | | 55611256900004 | | | BILIA AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001309_CC_AIRB | 549300YJUYJ9A24RXL71 | | | SE0005906922 | SE0005906922 Corp | BILLERUDKORSNÄS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001310_CC_AIRB | 549300ZACGIQHBBMOD20 | | 5560269549 | | BONN SS EQUITY | Bonnier Finans AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001311_CC_AIRB | 213800SE6FV3UDEIEY92 | | 72317831 | | | CAPIO AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001312_CC_AIRB | 549300GU5OHTR1T5IY68 | | | SE0005932225 | SE0005932225 Corp | Castellum AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001313_CC_AIRB | 549300HCT1WLHEXNLZ18 | | | | | Dometic Holding AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001314_CC_AIRB | 549300Y3HHZB1ZGFPJ93 | | | | ELUXA SS Equity | Electrolux AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001315_CC_AIRB | 549300JNPI46XNH0PM97 | | | | | Fabege AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001316_CC_AIRB | 5493003PZ4F570G3W735 | | | | | GETINGE AB, | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001317_CC_AIRB | 529900XKWB408ZZYBF68 | | | | | GREEN CARGO AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001318_CC_AIRB | 213800YUV362W4E1LP46 | | | | | H & M Hennes & Mauritz GBC AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001319_CC_AIRB | 54930033BTSY61VHUR49 | | 55601011550004 | | | HALDEX AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001320_CC_AIRB | 549300VOTS5OZ82UTG69 | | | SE0005934320 | SE0005934320 Corp | HEMSÖ FASTIGHETS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001321_CC_AIRB | 549300WJFW6ILNI4TA80 | | 5561904771 | SE0000103699 | HEXAB SS EQUITY | Hexagon AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001322_CC_AIRB | 52990080SH3454F0QE68 | | 5560013301 | SE0000109290 | HOLMB SS EQUITY | Holmen AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001323_CC_AIRB | 549300GYQIIJ3UXB7655 | | | SE0001662222 | HUSQB SS EQUITY | HUSQVARNA AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001324_CC_AIRB | 549300VEBQPHRZBKUX38 | | 556013-8298 | XS0795505402 | INVEA SS Equity | Investor AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001325_CC_AIRB | 529900X0UEM9DOM6FK12 | | 5560452103 | SE0000806994 | JM SS EQUITY | JM AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001326_CC_AIRB | 549300VD6SNNS5N5V183 | | | | | KORAB INTERNATIONAL AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001327_CC_AIRB | 5493005OXRTBK0WSJN46 | | 5565451217 | SE0000549412 | KLED SS EQUITY | Kungsleden AB | SE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001328_CC_AIRB | 529900AB08F05L4HWU11 | | | | | LANTMÄNNEN EK FÖR | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001329_CC_AIRB | 213800NS2XXVRYS7WP40 | | | SE0002683557 | LOOMB SS EQUITY | Loomis AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001330_CC_AIRB | 549300SNQNTHQLZQON04 | | 5564272812 | SE0000221723 | MEDAA SS EQUITY | Meda AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001331_CC_AIRB | 549300E8NDODRSX29339 | | 5563099158 | SE0000412371 | MTGB SS EQUITY | MODERN TIMES GROUP MTG AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001332_CC_AIRB | 213800WRGLW3CY4MHW53 | | 55603451740004 | | | NCC | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001333_CC_AIRB | 549300KUJMRC9NW93S96 | | | | | Nobina sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001334_CC_AIRB | 5493007VGEKBZGZ6PC69 | | | | | NYNAS AB (PUBL) | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001335_CC_AIRB | 549300ES84TRW7EWGU35 | | | | | Perstorp Holding AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001336_CC_AIRB | 549300S2D8BDH1CKLI47 | | | | | PostNord AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001337_CC_AIRB | 549300MIHCMD8DCSBY41 | | 55607269770034 | | | Preem | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001338_CC_AIRB | 549300ZHO4JCQQI13M69 | | 556036-0793 | SE0000112385 | SE0005567088 Corp | SAAB AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001339_CC_AIRB | 5299008ZUAXN43LVZF54 | | | | SAND SS Equity | Sandvik AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001340_CC_AIRB | 5299001G94UPTI8C7N54 | | 5566577416 | | 0301536D SS EQUITY | Sandvik Treasury AB | SE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001341_CC_AIRB | 529900AE1FZNUH6EVS39 | | | SE0003366871 | SAS SS EQUITY | SAS AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001342_CC_AIRB | 529900BZYSUQLQSPNR07 | | 5560840976 | SE0000308280 | SCVB SS EQUITY | Scania CV AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001343_CC_AIRB | 635400TTYKE8EIWDS617 | | | | SECUB SS Equity | Securitas AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001344_CC_AIRB | 5493004WOSC31U83UG49 | | 5561063834 | | SKAB SS EQUITY | Skanska Financial Services | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001345_CC_AIRB | 549300MA1BZYJU87BW55 | | 5560339086 | SE0000113250 | SKAB SS EQUITY | Skanska Sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001346_CC_AIRB | 549300X6MQ0GG8BRY481 | | | | | SKF sverige AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001347_CC_AIRB | 5493002FIVSWBLEV7P15 | | | | | SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001348_CC_AIRB | 529900329VS14ZIML164 | | 5560163429 | SE0000171100 | SSABA SS EQUITY | SSAB AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001349_CC_AIRB | 529900J0C48FH28HNQ19 | | 5563137933 | SE0000120669 | SSABA SS EQUITY | SSAB Emea AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001350_CC_AIRB | 213800CWLTI7WZCC2R35 | | 5560010802 | | 1081Z SS EQUITY | Stena AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001351_CC_AIRB | 5299005HSK597UX55629 | | | | | SVEASKOG FÖRVALTNINGS AKTIEBOLAG | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001352_CC_AIRB | 549300FW5JDRV1IJ0M67 | | | | SCAB SS Equity | Svenska Cellulosa AB [SCA] | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001353_CC_AIRB | 529900ZERGNJBEQEX179 | | 55679708180004 | | | SWEDAVIA AB SWEDAVIA EKONOMI | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001354_CC_AIRB | 5493005DU3003SGUC166 | | | | | SWEDISH HOSPITAL PARTNERS AB, | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001355_CC_AIRB | 529900YVXCGNWAUYZG78 | | | SE0000310336 | SWMA SS EQUITY | Swedish Match AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001356_CC_AIRB | 213800EKD193RVI9HL76 | | 5564108917 | SE0000314304 | TEL2B SS EQUITY | Tele2 AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001357_CC_AIRB | 549300W9JLPW15XIFM52 | | 556016-0680 | XS0435008726 | ERICB SS Equity | Telefonaktiebolaget LM Ericsson | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001358_CC_AIRB | 213800FSR9RNDUOTXO25 | | | | TLSN SS Equity | TeliaSonera AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001359_CC_AIRB | 5493006LU5JO4P7HQ305 | | | | | THULE HOLDING AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001360_CC_AIRB | 213800XY16PAWG2PAD14 | | | | TRELB SS Equity | Trelleborg AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001361_CC_AIRB | 5493007LNZSEWN5KTV42 | | | SE0005769270 | SE0005769270 Corp | Vasakronan | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001362_CC_AIRB | 549300T5RZ1HA5HZ3109 | | | | VATT SS Equity | Vattenfall AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001363_CC_AIRB | 549300HGV012CNC8JD22 | | | SE0000115420 | VOLVB SS EQUITY | Volvo AB | SE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001364_CC_AIRB | 54930083GODGBHODQ153 | | 189744 | | | Global A&T Electronics Ltd. | SG | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001365_CC_AIRB | 33D7DTWH8BNIUWE0IF81 | | | | OLAM SP Equity | Olam International Ltd | SG | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001366_CC_AIRB | | | | | 7536988Z SK EQUITY | Volkswagen Slovakia A.S. | SK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001367_CC_AIRB | 549300QOGMPTKB6W7G56 | | 1.07544E+11 | USY71548BY95 | PTT TB Equity | PTT Public Company Limited | TH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001368_CC_AIRB | 8RS0AKOLN987042F2V04 | | | | NXWA GF Equity | 21st Century Fox America, Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001369_CC_AIRB | LUZQVYP4VS22CLWDAR65 | | | US88579YAF88 | MMM SE Equity | 3M Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001370_CC_AIRB | HQD377W2YR662HK5JX27 | | IL08142220 | | ABT US Equity | Abbott Laboratories | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001371_CC_AIRB | FR5LCKFTG8054YNNRU85 | | DE5126809 | | 4AB GF Equity | AbbVie Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001372_CC_AIRB | 549300T0GJTEK811VI53 | | | | WPI US EQUITY | Actavis, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001373_CC_AIRB | 549300QKBENKLBXQ8968 | | PA724325 | | AET US Equity | Aetna Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001374_CC_AIRB | LYOM0B2GCF1JWXK5ZG04 | | | | AGCO UN Equity | AGCO Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001375_CC_AIRB | QUIX8Y7A2WP0XRMW7G29 | | | | A UN Equity | Agilent Technologies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001376_CC_AIRB | 9PO87UV78U1JHLR68X04 | | | | 8685 JT Equity | AIG Financial Products Corp. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001377_CC_AIRB | 7QEON6Y1RL5XR3R1W237 | | | | APD US Equity | Air Products & Chemicals Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001378_CC_AIRB | ABPN11VOHLHX6QR7XQ48 | | | | AA US Equity | Alcoa Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001379_CC_AIRB | XSGZFLO9YTNO9VCQV219 | | | | MO US Equity | Altria Group Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001380_CC_AIRB | ZXTILKJKG63JELOEG630 | | DE2620453 | | AMZN US Equity | Amazon.com, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001381_CC_AIRB | IWUQB36BXD6OWD6X4T14 | | DE0332421 | | AAL UW Equity | American Airlines, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001382_CC_AIRB | B6Q2VHD1797Q7NZ3E43 | | CAC0951492 | | 7267 JT Equity | American Honda Finance Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001383_CC_AIRB | 5493006ORUSIL88JOE18 | | | | AMT US Equity | American Tower Corp [ex-American Tower System] | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001384_CC_AIRB | 549300D3L3G0R4U4VT04 | | | | APH US Equity | Amphenol Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001385_CC_AIRB | B78FQ7XBQFLP4AYJ6F79 | | | | APC US Equity | Anadarko Petroleum Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001386_CC_AIRB | 72ZZ1XRHOOU9P9X16K08 | | | | APA US Equity | Apache Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001387_CC_AIRB | HWUPKR0MPOU8FGXBT394 | | CAC0806592 | | AAPL US Equity | Apple Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001388_CC_AIRB | 42YMHYH0XMHJEXDUB065 | | | | | ARAMARK Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001389_CC_AIRB | W47HVZ7Q6FXL86RELH91 | | DE0717711 | | ACI US Equity | Arch Coal, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001390_CC_AIRB | 549300LO13MQ9HYSTR83 | | DE0152524 | | ADM US Equity | Archer-Daniels-Midland Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001391_CC_AIRB | 0C0SZC7H22UWI2NA3R46 | | | | ARRS UW Equity | Arris Group, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001392_CC_AIRB | 549300YNNLBXT8N8R512 | | NYCARREUS | | ARW US Equity | Arrow Electronics, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001393_CC_AIRB | 6O4MRU8C1MS0K34UQF79 | | KY0580261 | | ASH US Equity | Ashland Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001394_CC_AIRB | 549300Z40J86GGSTL398 | | DE2018584 | | T* MM Equity | AT&T Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001395_CC_AIRB | QVLWEGTD2S8GJMO8D383 | | | | ATO US Equity | Atmos Energy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001396_CC_AIRB | HGBOLILQXWER4SAL2I23 | | | | ADP US Equity | Automatic Data Processing | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001397_CC_AIRB | GA3JGKJ41LJKXDN23E90 | | | | | Autozone Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001398_CC_AIRB | XN8R4HH1TVC1XOCL5P21 | | | | CAR US EQUITY | Avis Budget Car Rental LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001399_CC_AIRB | XJI53DCPL7QABOWK4Z75 | | NYCAVNTUS | | AVT US Equity | Avnet, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001400_CC_AIRB | 5493007RY69UEB1F1B45 | | | | AVP US Equity | Avon Products, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001401_CC_AIRB | MF62XBVMNYTYMC18DL76 | | DE2416636 | | BA/ LN Equity | BAE Systems Holdings Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001402_CC_AIRB | | | | | BHI US EQUITY | Baker Hughes Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001403_CC_AIRB | EWRDABCN7XBHM37LIA98 | | DE2072335 | | | Beam Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001404_CC_AIRB | HL5XPTVRV0O8TUN5LL90 | | MN1K-1056 | | BBY US Equity | Best Buy Co., Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001405_CC_AIRB | KK5MZM9DIXLXZL9DZL15 | | DE2322568 | | BMW HB Equity | BMW US Capital, LLC | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001406_CC_AIRB | 549300DSFX2IE88NSX47 | | | | BWA US Equity | BorgWarner Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001407_CC_AIRB | Y6ZDD9FP4P8JSSJMW954 | | DE0874815 | | BSX UN Equity | Boston Scientific Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001408_CC_AIRB | 549300GMUCJ08527GQ81 | | IN182869-107 | | BP/ LN Equity | BP Corporation North America Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001409_CC_AIRB | 549300YYMNSW7KWZH127 | | | | BP/ LN Equity | BP Products North America Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001410_CC_AIRB | HLYYNH7UQUORYSJQCN42 | | | | BMY US EQUITY | Bristol Myers Squibb Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001411_CC_AIRB | 5493007M0RIN8HY3MM77 | | | | BG US Equity | Bunge Limited | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001412_CC_AIRB | Y7ET3D9SDOFUZ515FE28 | | DE0799956 | | CA US Equity | CA, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001413_CC_AIRB | 43R4VPJBXTU2O15HEF41 | | | | | Calpine Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001414_CC_AIRB | 5493007JDSMX8Z5Z1902 | | | | CPB US Equity | Campbell Soup Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001415_CC_AIRB | CCU46N3GJMF4OK4N7U60 | | OH535613 | | CAH US Equity | Cardinal Health, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001416_CC_AIRB | QXZYQNMR4JZ5RIRN4T31 | | | | 3091Z US Equity | Cargill Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001417_CC_AIRB | EDBQKYOPJUCJKLOJDE72 | | DE0921323 | | CAT SE Equity | Caterpillar Financial Services Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001418_CC_AIRB | WRJR7GS4GTRECRRTVX92 | | | | CAT US EQUITY | Caterpillar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001419_CC_AIRB | 5KYC8KF17ROCY24M3H09 | | DE2106821 | | C5S GM Equity | CBS Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001420_CC_AIRB | CD30XVRLT4QO00B1C706 | | DE3780476 | | CE UN Equity | Celanese US Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001421_CC_AIRB | 4SIHMF0MOSTTL8CD0X64 | | | | CELG US Equity | Celgene Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001422_CC_AIRB | 21TPXMRRHFKOBHDC8J74 | | | | | CenterPoint Energy Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001423_CC_AIRB | 8E6NF1YAL0WT6CWXXV93 | | | | CSCO US EQUITY | Cisco Systems Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001424_CC_AIRB | 549300IA9XFBAGNIBW29 | | | | | CMS Energy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001425_CC_AIRB | B0QU0GIVGFFMCOP5RJ72 | | DE4789658 | | CKK GB Equity | Coca-Cola Enterprises, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001426_CC_AIRB | 2V9V7M0RUQG9M2J4IC47 | | | | | Colfax Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001427_CC_AIRB | YMEGZFW4SBUSS5BQXF88 | | DE0156313 | | CL US Equity | Colgate-Palmolive Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001428_CC_AIRB | 51M0QTTNCGUN7KFCFZ59 | | PA3039985 | | CTP GB Equity | Comcast Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001429_CC_AIRB | 549300OQS2LO07ZJ7N73 | | DE0406521 | | CMC US Equity | Commercial Metals Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001430_CC_AIRB | 6113F6JQLWIUGTBN1L36 | | | | CSC US equity | Computer Sciences Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001431_CC_AIRB | 54930035UDEIH090K650 | | DE0818944 | | CAG US Equity | ConAgra Foods, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001432_CC_AIRB | SYHS7HRDXLL4I0IQ8776 | | | | CXO US EQUITY | Concho Resources Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001433_CC_AIRB | 6VJJ5GQWIRDQ06DUXG89 | | DE0064324 | | COP US Equity | ConocoPhillips Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001434_CC_AIRB | 549300JK3KH8PWM3B226 | | DE2277631 | | CNX UN Equity | CONSOL Energy Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001435_CC_AIRB | 29DX7H14B9S6O3FD6V18 | | | | CTO GM Equity | Costco Wholesale Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001436_CC_AIRB | 549300BO9IWPF3S48F93 | | | | COTY US EQUITY | Coty Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001437_CC_AIRB | TVRMNZKRGA8LPW6XPG60 | | | | | Cox Enterprises Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001438_CC_AIRB | RPPGGRL1J75WGF2DFO04 | | PA3337938 | | CCK US Equity | Crown Americas LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001439_CC_AIRB | ZUNI8PYC725B6H8JU438 | | IN194062-043 | | CMI UN Equity | Cummins Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001440_CC_AIRB | S4BKK9OTCEWQ3YHPFM11 | | | | DHR US EQUITY | Danaher Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001441_CC_AIRB | PWFTNG3EI0Y73OXWDH08 | | | | DE US EQUITY | Deere & Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001442_CC_AIRB | 3E70L4WYANTIWWIPHC81 | | | | DELL US EQUITY | Dell Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001443_CC_AIRB | Q2CCMS6R0AS67HJMBN42 | | | | DAL US EQUITY | Delta Air Lines Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001444_CC_AIRB | 54930042348RKR3ZPN35 | | DE2155705 | | DVN US Equity | Devon Energy Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001445_CC_AIRB | F14FQJ2EEHW5VPYUHL14 | | | | DO US Equity | Diamond Offshore Drilling, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001446_CC_AIRB | 549300Z1UGYT5725XB67 | | DE3535468 | | DTV TQ Equity | DIRECTV Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001447_CC_AIRB | ILUL7B6Z54MRYCF6H308 | | | | D US EQUITY | Dominion Resources Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001448_CC_AIRB | 549300FMC2ALGA7N9E80 | | DE0412823 | | DOV UN Equity | Dover Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001449_CC_AIRB | ZQUIP1CSZO8LXRBSOU78 | | | | DOW US EQUITY | Dow Chemical Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001450_CC_AIRB | 549300IX8SD6XXD71I78 | | | | DTE US EQUITY | DTE Energy Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001451_CC_AIRB | FDPVHDGJ1IQZFK9KH630 | | DE2345566 | | EMN UN Equity | Eastman Chemical Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001452_CC_AIRB | 0NZWDMRCE180888QQE14 | | | | ETN US EQUITY | Eaton Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001453_CC_AIRB | OML71K8X303XQONU6T67 | | DE2871352 | | EBAY US Equity | eBay Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001454_CC_AIRB | FRDRIPF3EKNDJ2CQJL29 | | | | LLY US EQUITY | Eli Lilly & Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001455_CC_AIRB | FGLT0EWZSUIRRITFOA30 | | | | EMR UN Equity | Emerson Electric Co. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001456_CC_AIRB | GHFPUH0OZ5JLGJXWCO16 | | | | ESV UN Equity | ENSCO International Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001457_CC_AIRB | 4XM3TW50JULSLG8BNC79 | | | | ETR US EQUITY | Entergy Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001458_CC_AIRB | 549300EVUN2BTLJ3GT74 | | DE2911438 | | EQIX US Equity | Equinix, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001459_CC_AIRB | 549300RO2XES74KQGG63 | | | | XLS US EQUITY | Exelis Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001460_CC_AIRB | 3SOUA6IRML7435B56G12 | | | | EXC US EQUITY | Exelon Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001461_CC_AIRB | CI7MUJI4USF3V0NJ1H64 | | WA601975803 | | EXPE UW Equity | Expedia, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001462_CC_AIRB | J3WHBG0MTS7O8ZVMDC91 | | NJ3793794100 | | XOM US Equity | Exxon Mobil Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001463_CC_AIRB | 549300E707U7WNPZN687 | | | | FDX US EQUITY | FedEx Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001464_CC_AIRB | 6WQI0GK1PRFVBA061U48 | | GA0110597 | | FIS UN Equity | Fidelity National Information Services, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001465_CC_AIRB | 549300NPYMLM4NHTOF27 | | | | | First Solar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001466_CC_AIRB | 549300SVYJS666PQJH88 | | OH953140 | | FE US Equity | FirstEnergy Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001467_CC_AIRB | 6Y0GK87T6V7NJKZJVM41 | | NYCDRRCUS | | FLS US Equity | Flowserve Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001468_CC_AIRB | CQ7WZ4NOFWT7FAE6Q943 | | | | FLR US EQUITY | Fluor Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001469_CC_AIRB | CKDHZ2X64EEBQCSP7013 | | | | FMC US Equity | FMC Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001470_CC_AIRB | EMQFUEY7DV1MVNKAUT87 | | DE3315658 | | FTI US Equity | FMC Technologies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001471_CC_AIRB | 20S05OYHG0MQM4VUIC57 | | | | F US EQUITY | Ford Motor Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001472_CC_AIRB | 2MNR4Q42DBL85U7RD221 | | | | | Forest Oil Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001473_CC_AIRB | A0WMBJD47C49E2JJOM88 | | DE4594648 | | FRE GY Equity | Fresenius US Finance I, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001474_CC_AIRB | 549300FNRIXIL156M704 | | | | 0196414D US EQUITY | Gavilon LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001475_CC_AIRB | 9C1X8XOOTYY2FNYTVH06 | | | | GD US EQUITY | General Dynamics Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001476_CC_AIRB | 3C7474T6CDKPR9K6YT90 | | NYCGECYUS | | GNE FP Equity | General Electric Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001477_CC_AIRB | 2TGYMUGI08PO8X8L6150 | | | | GIS US Equity | General Mills, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001478_CC_AIRB | 549300PDWRZX0BR28B12 | | DE4717789 | | GM UN Equity | General Motors Holdings LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001479_CC_AIRB | L2EVHWFHVAQK72TMH265 | | DE4275413 | | | Georgia-Pacific LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001480_CC_AIRB | 5493002BI0S2ZQUY3437 | | | | GT US EQUITY | Goodyear Tire & Rubber Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001481_CC_AIRB | 7ZW8QJWVPR4P1J1KQY45 | | | | GOOG US EQUITY | Google Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001482_CC_AIRB | ENYF8GB5SMQZ25S06U51 | | DE2681775 | | HAL UN Equity | Halliburton Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001483_CC_AIRB | KAO98FK89NPNNPQGUZ43 | | DE0497602 | | HSC US Equity | Harsco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001484_CC_AIRB | 549300NUB6D2R1ITYR45 | | | | HAS US Equity | Hasbro, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001485_CC_AIRB | 549300PD0C69OJ0NLB27 | | | | 766481Z US EQUITY | Hertz Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001486_CC_AIRB | UASVRYNXNK17ULIGK870 | | DE0097017 | | AHC GB Equity | Hess Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001487_CC_AIRB | WHKXQACZ14C5XRO8LW03 | | | | HPQ US EQUITY | Hewlett-Packard Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001488_CC_AIRB | 5493003STKEZ2S0RNU91 | | | | HNZ US EQUITY | HJ Heinz Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001489_CC_AIRB | ISRPG12PN4EIEOEMW547 | | DE2061772 | | HON UN Equity | Honeywell International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001490_CC_AIRB | KNX4USFCNGPY45LOCE31 | | | | 4335 HK Equity | Intel Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001491_CC_AIRB | VGRQXHF3J8VDLUA7XE92 | | | | IBM US EQUITY | International Business Machines (IBM Corp) | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001492_CC_AIRB | F9HV8ZL85LRIQ6D60098 | | NVC7491-1980 | | IGT UN Equity | International Game Technology | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001493_CC_AIRB | 824LMFJDH41EY779Q875 | | | | IP US EQUITY | International Paper Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001494_CC_AIRB | 5493008IUOJ5VWTRC333 | | | | | Interpublic Group of Cos | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001495_CC_AIRB | 24F6LSZD18II6ICG6S41 | | | | | Itron Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001496_CC_AIRB | YB2O5TUONPB3W1X7WJ88 | | | | ITT US EQUITY | ITT Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001497_CC_AIRB | KD833U13JEIGETBW2749 | | | | JAH US EQUITY | Jarden Corp (fka Alltrista Corp) | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001498_CC_AIRB | 549300XR6O4ACB0KLV08 | | | | | JFB Firth Rixson, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001499_CC_AIRB | E0KSF7PFQ210NWI8Z391 | | | | DE UN Equity | John Deere Capital Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001500_CC_AIRB | 549300G0CFPGEF6X2043 | | NJ5106301000 | | JNJ GQ Equity | Johnson & Johnson | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001501_CC_AIRB | 3LB2NG8VUULSCV2NO430 | | | | JCI US EQUITY | Johnson Controls Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001502_CC_AIRB | LONOZNOJYIBXOHXWDB86 | | | | K US EQUITY | Kellogg Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001503_CC_AIRB | AGX0G2MXE54NFNNICD28 | | | | KU1 US EQUITY | Kentucky Utilities Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001504_CC_AIRB | MP3J6QPYPGN75NVW2S34 | | | | KMB UN Equity | Kimberly-Clark Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001505_CC_AIRB | 549300PDHUGWPWGOT525 | | DE2301470 | | | Kinder Morgan Energy Partners, L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001506_CC_AIRB | 5493005158BXZWGOX572 | | | | 3097Z US EQUITY | Koch Industries Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001507_CC_AIRB | 549300JF6LPRTRJ0FH50 | | | | KSS UN Equity | Kohl's Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001508_CC_AIRB | V1BYR0MM295ZFWYYS367 | | | | KRFT US EQUITY | Kraft Foods Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001509_CC_AIRB | GR3KVMWVCR54YWQNXU90 | | DE0933796 | | LTD GF Equity | L Brands, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001510_CC_AIRB | | | | | LINE US EQUITY | Linn Energy LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001511_CC_AIRB | 5493007B9BM9ZXJINO78 | | DE4009151 | | LYV UN Equity | Live Nation Entertainment, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001512_CC_AIRB | DPRBOZP0K5RM2YE8UU08 | | | | LMT US EQUITY | Lockheed Martin Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001513_CC_AIRB | WAFCR4OKGSC504WU3E95 | | NC0087443 | | LOW UN Equity | Lowe's Companies, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001514_CC_AIRB | 2RTSLGQ89VMY18RHX631 | | | | | Manitowoc Co Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001515_CC_AIRB | 1FRVQX2CRLGC1XLP5727 | | DE3395371 | | MRO US Equity | Marathon Oil Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001516_CC_AIRB | 3BNYRYQHD39K4LCKQF12 | | DE4750998 | | MPC UN Equity | Marathon Petroleum Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001517_CC_AIRB | 225YDZ14ZO8E1TXUSU86 | | DE2798413 | | MAR US Equity | Marriott International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001518_CC_AIRB | 54930073HKEO6GZBSS03 | | | | 4614Z US EQUITY | Mars Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001519_CC_AIRB | 549300XMP3KDCKJXIU47 | | DE0706226 | | MMC UN Equity | Marsh & McLennan Companies, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001520_CC_AIRB | 5GCSNMQXHEYA1JO8QN11 | | DE0585027 | | MAS US Equity | Masco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001521_CC_AIRB | AR5L2ODV9HN37376R084 | | DE3390142 | | MA US Equity | MasterCard Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001522_CC_AIRB | 549300VELLG24KHTJ564 | | DE0673809 | | MAT US Equity | Mattel, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001523_CC_AIRB | UE2136O97NLB5BYP9H04 | | | | MCD US EQUITY | McDonald's Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001524_CC_AIRB | 549300WZWOM80UCFSF54 | | DE2417015 | | MCK US Equity | McKesson Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001525_CC_AIRB | 4DL8C98Z5G5IXZLH3578 | | | | MWV US Equity | MeadWestvaco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001526_CC_AIRB | D56MRZY2INAN94ZONZ37 | | | | MDT US EQUITY | Medtronic Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001527_CC_AIRB | 4YV9Y5M8S0BRK1RP0397 | | | | MRK US EQUITY | Merck & Co Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001528_CC_AIRB | INR2EJN1ERAN0W5ZP974 | | WA600413485 | | MSF NA Equity | Microsoft Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001529_CC_AIRB | 54930073LBBH6ZCBE225 | | | | TAP US EQUITY | Molson Coors Brewing Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001530_CC_AIRB | 549300DV9GIB88LZ5P30 | | VA05501796 | | KTF GF Equity | Mondelez International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001531_CC_AIRB | NONUZEX43GHIPSVDD938 | | DE3174788 | | MON US Equity | Monsanto Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001532_CC_AIRB | 6S552MUG6KGJVEBSEC55 | | DE0789650 | | MTLA GF Equity | Motorola Solutions, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001533_CC_AIRB | MOM4570XTJ5YYX7JKH83 | | DE2977161 | | NG/ LN Equity | National Grid USA | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001534_CC_AIRB | 549300VSP3RIX7FGDZ51 | | | | NEM US EQUITY | Newmont Mining Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001535_CC_AIRB | UMI46YPGBLUE4VGNNT48 | | | | NEE UN Equity | NextEra Energy Capital Holdings, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001536_CC_AIRB | 549300Z2ZSKKGUE3J147 | | | | NKE US EQUITY | Nike Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001537_CC_AIRB | ZHUWIE4VK4MIYES0UG62 | | IN2000033100151 | | NI UN Equity | NiSource Finance Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001538_CC_AIRB | 7D6DIU2QXTUJRFNNJA49 | | CAC1059173 | | 7201 JT Equity | Nissan Motor Acceptance Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001539_CC_AIRB | 02VFQXG2D1LR5ZH3K186 | | | | NBL UN Equity | Noble Energy, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001540_CC_AIRB | 549300S3IZB5P35KNV16 | | WA178071138 | | JWN US Equity | Nordstrom, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001541_CC_AIRB | RIMU48P07456QXSO0R61 | | | | NOC US EQUITY | Northrop Grumman Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001542_CC_AIRB | 6B6FQLPMMKB14LX6NY57 | | | | | Novelis Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001543_CC_AIRB | 549300GGJCRSI2TIEJ46 | | | | NUE UN Equity | Nucor Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001544_CC_AIRB | IM7X0T3ECJW4C1T7ON55 | | | | OXY US EQUITY | Occidental Petroleum | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001545_CC_AIRB | 52990006VBKYFQMQJX90 | | KvK 34311273 0000 | | OILT UD EQUITY | Oiltanking Finance B.V. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001546_CC_AIRB | HKUPACFHSSASQK8HLS17 | | | | OMC US EQUITY | Omnicom Group | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001547_CC_AIRB | 1Z4GXXU7ZHVWFCD8TV52 | | DE2457805 | | ORCL* MM Equity | Oracle Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001548_CC_AIRB | 549300TOPQ8NG4HGVK16 | | | | | Owens Corning | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001549_CC_AIRB | PH3S12DWZBHHQKVYZ297 | | WA177005077 | | PCAR US Equity | PACCAR Financial Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001550_CC_AIRB | KDTEY8BWE486IKZ3CC07 | | | | PCAR US EQUITY | Paccar Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001551_CC_AIRB | SGY07Y7FNYBNLM6Z1M11 | | OR085297-86 | | BRK/A US Equity | PacifiCorp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001552_CC_AIRB | 5493002CONDB4N2HKI23 | | | | PH US EQUITY | Parker Hannifin Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001553_CC_AIRB | EJCO258LNNVSKAR2JX59 | | DE2864939 | | BTU US Equity | Peabody Energy Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001554_CC_AIRB | FJSUNZKFNQ5YPJ5OT455 | | NC0198463 | | PEP SE Equity | PepsiCo, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001555_CC_AIRB | 765LHXWGK1KXCLTFYQ30 | | | | PFE US EQUITY | Pfizer Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001556_CC_AIRB | 8YQ2GSDWYZXO2EDN3511 | | | | | PG&E Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001557_CC_AIRB | HL3H1H2BGXWVG3BSWR90 | | VA0670281-5 | | PMI SE Equity | Philip Morris International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001558_CC_AIRB | TWSEY0NEDUDCKS27AH81 | | | | | Pinnacle West Capital Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001559_CC_AIRB | 549300N2O26NW4ST6W55 | | DE0101728 | | PBI US Equity | Pitney Bowes Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001560_CC_AIRB | 5MRSWZYSSE4064ED3F25 | | | | | Plains Exploration & Production Co LP | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001561_CC_AIRB | 549300BKPEP01R3V6C59 | | PA284424 | | PPG UN Equity | PPG Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001562_CC_AIRB | ZU69GUVJQGZ6Z1UOOO79 | | | | PX US EQUITY | Praxair Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001563_CC_AIRB | 6S3X7J22E861RNTJSA74 | | | | 3252Z US EQUITY | President & Fellows of Harvard College | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001564_CC_AIRB | 2572IBTT8CCZW6AU4141 | | | | PG US EQUITY | Procter & Gamble Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001565_CC_AIRB | 5PRBRS5FEH7NREC8OR45 | | NJ0100802453 | | PRU US Equity | Prudential Financial, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001566_CC_AIRB | PUSS41EMO3E6XXNV3U28 | | | | PEG US EQUITY | Public Service Enterprise Group Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001567_CC_AIRB | 123WALMHY1GZXG2YDL90 | | | | PVH UN Equity | PVH Corp. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001568_CC_AIRB | 8MCWUBXQ0WE04KMXBX50 | | DE2249088 | | DGX UN Equity | Quest Diagnostics Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001569_CC_AIRB | HO1QNWM0IXBZ0QSMMO20 | | | | RL UN Equity | Ralph Lauren Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001570_CC_AIRB | YR6K3WJN0KKLUPZSNL57 | | DE0472015 | | RTN US Equity | Raytheon Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001571_CC_AIRB | NKNQHM6BLECKVOQP7O46 | | | | RSG US EQUITY | Republic Services Group | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001572_CC_AIRB | PQQ60KVT5SJX0ETQT497 | | | | RKT US Equity | Rock-Tenn Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001573_CC_AIRB | VH3R4HHBHH12O0EXZJ88 | | | | ROK US Equity | Rockwell Automation, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001574_CC_AIRB | 549300LJXD867XMVE759 | | | | ROP UN Equity | Roper Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001575_CC_AIRB | K2NEH8QNVW44JIWK7Z55 | | C-38863 | | RCL NO Equity | Royal Caribbean Cruises Ltd. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001576_CC_AIRB | 549300TJCKW4BRXPJ474 | | | | RPM US Equity | RPM International Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001577_CC_AIRB | 549300VXRTBPBK07QT94 | | | | 0398293Z US EQUITY | Ruby Pipeline LLC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001578_CC_AIRB | ZXJ6Y2OSPZXIVGRILD15 | | FL590739250 | | R US Equity | Ryder System, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001579_CC_AIRB | 549300NKZ6VCN5P3K723 | | DE2096948 | | SWY US Equity | Safeway Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001580_CC_AIRB | RLTHESQ0RNFQJWPBJN60 | | DE2258732 | | SGMS UW Equity | Scientific Games International, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001581_CC_AIRB | Q0M0CZB4YN6JZ65WXI09 | | | | SEE US EQUITY | Sealed Air Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001582_CC_AIRB | PBBKGKLRK5S5C0Y4T545 | | CAC1991515 | | SRE US Equity | Sempra Energy | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001583_CC_AIRB | KAF673KJXD92C8KSLU49 | | | | SLGN US EQUITY | Silgan Holdings Inc [fka Silgan Corp] | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001584_CC_AIRB | MR92GTD0MJTTTTQDVG45 | | DE2360269 | | | Simon Property Group, L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001585_CC_AIRB | HHWAT5TDOYZMM26KKQ73 | | | | SNA US Equity | Snap-on Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001586_CC_AIRB | 549300FC3G3YU2FBZD92 | | | | | Southern Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001587_CC_AIRB | EFWMP121W54QV9MGOP87 | | DE4116263 | | SWN US Equity | Southwestern Energy Company | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001588_CC_AIRB | P761FCI0CPOG24I8JE10 | | | | SPW US Equity | SPX Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001589_CC_AIRB | 549300DJ09SMTO561131 | | | | SWK US Equity | Stanley Black & Decker, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001590_CC_AIRB | XQM2JINI1UL7642TU573 | | | | SPLS US Equity | Staples, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001591_CC_AIRB | 5493002F0SC4JTBU5137 | | MI148492 | | SYK US Equity | Stryker Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001592_CC_AIRB | 549300TXO070764WUH65 | | | | SPWR US EQUITY | Sunpower Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001593_CC_AIRB | YF6ZV0M6AU4FY94MK914 | | | | SYMC US Equity | Symantec Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001594_CC_AIRB | 5RGWIFLMGH3YS7KWI652 | | | | SYY US Equity | Sysco Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001595_CC_AIRB | 8WDDFXB5T1Z6J0XC1L66 | | | | TGT US Equity | Target Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001596_CC_AIRB | 6HL0C5LCIE4TN8UZHL06 | | DE2980513 | | TRP UN Equity | TC PipeLines, LP | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001597_CC_AIRB | UUL85LWXB4NGSWWXIQ25 | | | | TFX US Equity | Teleflex Incorporated | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001598_CC_AIRB | YAWJZJYEQ7M1SYMOS462 | | DE2106001 | | TEX UN Equity | Terex Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001599_CC_AIRB | CMTK1YBYNLPLIS3QLI53 | | | | TSO US EQUITY | Tesoro Petroleum | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001600_CC_AIRB | 549300VFZ8XJ9NUPU221 | | | | | The Estee Lauder Companies | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001601_CC_AIRB | HCHV7422L5HDJZCRFL38 | | DE0558016 | | TMO US Equity | Thermo Fisher Scientific Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001602_CC_AIRB | KNG3XRAA0RHN9H62OK76 | | | | TWX US EQUITY | Time Warner Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001603_CC_AIRB | B0I35MLPFXZSE70ASS73 | | | | TKR US EQUITY | Timken Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001604_CC_AIRB | 549300V2JRLO5DIFGE82 | | DE3058821 | | DTE GF Equity | T-Mobile USA, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001605_CC_AIRB | R1JB4KXN77XFCXOQKV49 | | DE7324254 | | TRN US Equity | Trinity Industries, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001606_CC_AIRB | 3NWOXIHJSQCX0SM5Z749 | | DE3589359 | | TRW US Equity | TRW Automotive Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001607_CC_AIRB | G8NWFN4YP7CR6FOP4886 | | | | | Tupperware Brands Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001608_CC_AIRB | WD6L6041MNRW1JE49D58 | | | | TSN US Equity | Tyson Foods, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001609_CC_AIRB | MYF1DAS6G5WY7PRWCU78 | | DE0945814 | | ULVR LN Equity | Unilever Capital Corporation | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001610_CC_AIRB | K1OQBWM7XEOO08LDNP29 | | DE0890080 | | UAL UN Equity | United Airlines, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001611_CC_AIRB | D01LMJZU09ULLNCY6Z23 | | | | UPS US EQUITY | United Parcel Service Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001612_CC_AIRB | JNLUVFYJT1OZSIQ24U47 | | | | X UN Equity | United States Steel Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001613_CC_AIRB | 107WOS4YJ0N7YRFE7309 | | | | UTX US EQUITY | United Technologies Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001614_CC_AIRB | 549300VSXHFQVR770L55 | | DE4426189 | | | Univar Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001615_CC_AIRB | 549300BZXZ66F6DTIF20 | | VA0016487-1 | | UVV US Equity | Universal Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001617_CC_AIRB | KOO0397YRO83WY5MGD97 | | | | VRX CT Equity | Valeant Pharmaceuticals International | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001618_CC_AIRB | 549300XTO5VR8SKV1V74 | | | | VLO US EQUITY | Valero Energy Corp | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001619_CC_AIRB | 2S72QS2UO2OESLG6Y829 | | | | VZ US EQUITY | Verizon Communications Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001620_CC_AIRB | CWAJJ9DJ5Z7P057HV541 | | | | VFC US EQUITY | VF Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001621_CC_AIRB | X0ST5BPF0CZG9FE5OV61 | | | | VIA US EQUITY | Viacom Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001623_CC_AIRB | CQKUMNNZVDJLRYV2PT43 | | | | | Virginia Electric & Power Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001624_CC_AIRB | 549300JZ4OKEHW3DPJ59 | | | | V US Equity | Visa Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001625_CC_AIRB | 549300BMOJ05INE4YK86 | | DE2669712 | | | Vornado Realty L.P. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001626_CC_AIRB | 549300UUPJ2NXDB68M19 | | DE0911551 | | | VW Credit, Inc. | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001627_CC_AIRB | Y87794H0US1R65VBXU25 | | | | WMT US EQUITY | Wal-Mart Stores Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001628_CC_AIRB | 7260JQNI6SCF9FIV2392 | | | | DIS US EQUITY | Walt Disney Co | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001629_CC_AIRB | IQN3XTJNANI73KWRED03 | | | | | Walter Energy Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001630_CC_AIRB | 549300YX8JIID70NFS41 | | | | WM US EQUITY | Waste Management | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001631_CC_AIRB | 3CYEJKBUJZO3UW777J80 | | DE3797582 | | | WEA Finance LLC | US | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001632_CC_AIRB | WHENKOULSSK7WUM60H03 | | | | WHR US EQUITY | Whirlpool Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001633_CC_AIRB | D3W7PCXCBRQLL17DZ313 | | | | | World Fuel Services Corp | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001634_CC_AIRB | T4VNTWMFQ7JQB65L7T35 | | DE3664441 | | WYN UN Equity | Wyndham Worldwide Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001635_CC_AIRB | LGJNMI9GH8XIDG5RCM61 | | MN37-AA | | XEL US Equity | Xcel Energy Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001636_CC_AIRB | 4KF48RN45X1OO8UBLY20 | | | | XRX UN Equity | Xerox Corporation | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001637_CC_AIRB | 6EY4K7ZMF9UX1CU6KC79 | | | | XIX GF Equity | Xilinx, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001638_CC_AIRB | 549300DF5MV96DRYLQ48 | | | | XYL US EQUITY | Xylem Inc | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001639_CC_AIRB | 2P2YLDVPES3BXQ1FRB91 | | DE3343799 | | ZMH US Equity | Zimmer Holdings, Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001640_CC_AIRB | 549300HD9Q1LOC9KLJ48 | | | | ZTS UN Equity | Zoetis Inc. | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001641_CC_AIRB | 5493007CO5W5OBFG7L21 | | | | | RETAIL ESTATES NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001642_CC_AIRB | 549300QSUNKAEBMYIR16 | | | | | RAVAGO S.A. | LU | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001643_CC_AIRB | 549300O3SGMD4K45DN61 | | | BE 0404621642 | | ALCATEL-LUCENT BELL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001644_CC_AIRB | 54930031IF9XW7PCY637 | | | BE 0403992231 | | Atlas Copco Airpower | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001645_CC_AIRB | 549300PR82EONF1NKE18 | | | BE 0473566965 | | BELFIMA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001646_CC_AIRB | 549300UOBXCS79E82606 | | | BE 0404535431 | | Belgische Scheepvaartmaats-chappij-Compagnie Maritime Belge | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001647_CC_AIRB | 549300VSM2RG55U2QU15 | | | BE 0400853488 | | BRUSSELS AIRLINES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001648_CC_AIRB | 5493007ZLRNTTT9B6384 | | | | | Carrefour Finance SA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001649_CC_AIRB | 529900P0HVIO92I8AU52 | | | BE 0422362447 | | COCKERILL MAINTENANCE & INGENIERIE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001650_CC_AIRB | 549300VWVXR1GOHG0E16 | | | BE 0425702910 | | COFELY FABRICOM sa | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001651_CC_AIRB | 5493003N7PPOYDZI1G90 | | | BE 0400464795 | | COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATS-CHAPPIJ CFE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001652_CC_AIRB | 5299009GDDJ20VCTA286 | | | BE 0404411707 | | CONTINENTAL BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001653_CC_AIRB | 549300NF0J86QSGBSV95 | | | BE 0413572663 | | DELDO AUTOBANDEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001654_CC_AIRB | 549300KT827RUL680A73 | | | BE0428741087 | | D'IETEREN Treasury | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001655_CC_AIRB | 5493000G720YN71E2S86 | | | BE 0435305514 | | DREDGING INTERNATIONAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001656_CC_AIRB | 529900YOYR5FW12UBJ80 | | | BE 0471811661 | | EDF Luminus | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001657_CC_AIRB | 549300F203XBWYK45D98 | | | BE 0411515075 | | Emmaüs vzw | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001658_CC_AIRB | 529900T3V512W5JEJF78 | | | BE 0406183144 | | Evonik Degussa Antwerpen | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001659_CC_AIRB | 5493006GOR72R0ZYBN98 | | | BE 0860409202 | | EXMAR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001660_CC_AIRB | 52990071WX2UW1WNHC16 | | | BE 0402954628 | | FLUXYS BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001661_CC_AIRB | 529900RL1B6NSLKU7P45 | | | BE 0821382439 | | FLUXYS FINANCE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001662_CC_AIRB | 549300EL1OTYCHBFUV17 | | | BE 0442100363 | | GDF SUEZ CC SCRL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001663_CC_AIRB | 549300AS6JDY8GAUB274 | | | BE 0831958211 | | GDF SUEZ ENERGY MANAGEMENT TRADING | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001664_CC_AIRB | 6IM6CQKADLNCQGUEU352 | | | BE0439255986 | | GEMS Services SA/NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001665_CC_AIRB | 549300UFHGFY5IOON989 | | | BE 0220324117 | | Gimv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001666_CC_AIRB | 5493004EAZQ20FYJKT70 | | | BE 0438202052 | | greif services belgium | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001667_CC_AIRB | 5299004FBX5DGG463D98 | | | BE 0430060188 | | HERAEUS ELECTRO - NITE INTERNATIONAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001668_CC_AIRB | 5493002TTO3072KC6L60 | | | BE 0402220594 | | Hewlett - Packard Belgium | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001669_CC_AIRB | 549300VI27GGJFIOCP26 | | | BE 0440113348 | | INTERNATIONAL FINANCE CENTER CFE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001670_CC_AIRB | 5493002RVRZ1S3CPUI26 | | | BE 0428750985 | | ION BEAM APPLICATIONS S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001671_CC_AIRB | 54930073JZQL85NE3817 | | | BE 0222343301 | | IVERLEK | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001672_CC_AIRB | 549300YEC7519H8CBF72 | | | BE 0473587751 | | J.C. General Services CVBA | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001673_CC_AIRB | 549300U0BLKP6Y8LPX16 | | | BE 0404778426 | | Katoen Natie | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001674_CC_AIRB | 529900X1VAF3IXDZJ071 | | | | | LE PEIGNE | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001675_CC_AIRB | 549300ROPVHSEKEMW107 | | | BE 0807049797 | | LOCORAIL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001676_CC_AIRB | 549300L6DOLPEQSOI005 | | | BE 0405580655 | | MATEXI afkorting van MAATS-CHAPPIJ TOT EXPLOITATIE IMMOBILIEN | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001677_CC_AIRB | 5493007JS0ZHJVBUWP18 | | | BE 0456810810 | | MOBISTAR | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001678_CC_AIRB | 549300V3ES7BVGYNRZ58 | | | BE 0413630071 | | N.V BESIX S.A | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001679_CC_AIRB | 529900P78BT1RIIYWY69 | | | BE 0458885719 | | NUTRECO CAPITAL | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001680_CC_AIRB | 549300XHGK09MEWMOL68 | | | BE 0419457296 | | Ontex bvba | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001681_CC_AIRB | 5299009CBE6VJXABZS81 | | | BE 0436410522 | | RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001682_CC_AIRB | 529900P4SONA6KVTRT86 | | | BE 0428343981 | | RECTICEL INTERNATIONAL SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001683_CC_AIRB | 529900LK4T42CNH2U882 | | | BE 0434475767 | | S.B. MANAGEMENT AND SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001684_CC_AIRB | 529900FTYUE9QOXMU884 | | | BE 0434284638 | | SAINT-GOBAIN BENELUX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001685_CC_AIRB | 549300CCKFF44A550J72 | | | BE 0400747580 | | SARENS | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001686_CC_AIRB | 549300JTFH1WHCEMIN40 | | | BE 0407139583 | | SD WORX | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001687_CC_AIRB | HB7FFAZI0OMZ8PP8OE26 | | | BE 0413330856 | | Society for Worldwide Interbank Financial Telecommunication | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001688_CC_AIRB | 213800IS5GA1OZ8RBM85 | | | BE 0473416418 | | TELENET nv | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001689_CC_AIRB | 529900R7MYQQO8CHR962 | | | BE 0403063902 | | TOTAL BELGIUM | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001690_CC_AIRB | 5299003N2SCVNU16O909 | | | BE 0403079441 | | Total Petrochemicals & Refining SA/NV | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001691_CC_AIRB | 549300ZSTW3D1UXOXY91 | | | BE 0412639681 | | TRACTEBEL ENGINEERING sa | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001693_CC_AIRB | 549300J5X4E65PJHE355 | | | BE 0464538245 | | VPK SERVICES | BE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001694_CC_AIRB | 5493002MUOV04NSPT571 | 2796756-1 | | | | RBC INVESTOR SERVICES TRUST | CA | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001695_CC_AIRB | 549300G6ZUFBJVLAJQ46 | | | | | MERCURIA ENERGY TRADING SA | CH | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001696_CC_AIRB | 5299009K1FINARYDEC72 | | | | | RENAULT FINANCE SA | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001697_CC_AIRB | 549300WZRVQERM819Z90 | 1141987-6 | CH02039235685 | | | Schweizerische RÃ¼ckversicherungs-Gesellschaft AG | CH | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001698_CC_AIRB | 52990031Q7PCTSUSRW11 | 2820823-9 | HRB40498 | | | LBBW Dublin Management GmbH | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001699_CC_AIRB | 529900GHE5268QPEOH13 | 2537992-6 | HRB106727 | | | LIDL IRELAND GMBH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001700_CC_AIRB | 529900USFSZYPS075O24 | 1144838-8 | HRB3790 | | | VOLKSWAGEN FINANCIAL SERVICES AG | DE | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001701_CC_AIRB | 549300Y5BJOTCMUYT658 | | | | | ARCELORMITTAL TREASURY SNC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001702_CC_AIRB | 969500KY4MRVCLM9HE48 | | | | | EDF ENERGIES NOUVELLES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001703_CC_AIRB | 529900QI55ZLJVCMPA71 | | | | | TOTAL CAPITAL | FR | Large corporate sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001704_CC_AIRB | 2138006E2VG89XLORJ06 | | 02366682 | | | YORKSHIRE WATER SERVICES LIMITED | GB | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001705_CC_AIRB | 549300BPQYQ838KE1X51 | | | | | UNIPEC ASIA COMPANY LIMITED | HK | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001706_CC_AIRB | 213800SKZTSE2L1BII69 | | | | | THAMES WATER UTILITIES CAYMAN FINANCE LIMITED | KY | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001707_CC_AIRB | 0YQH6LCEF474UTUV4B96 | | KvK 34313428 0000 | | | ENEL FINANCE INTERNATIONAL N.V. | NL | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001708_CC_AIRB | 4ME66GO1Q4T87C52WS37 | | KvK 33134831 0000 | | | GENERAL ELECTRIC INTERNATIONAL INC | US | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001709_CC_AIRB | | | | | 1310Z AR Equity | Argentina | AR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001710_CC_AIRB | | | | | 1525Z AU Equity | Australia | AU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001711_CC_AIRB | | | | | 1480Z AV Equity | Austria | AT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001712_CC_AIRB | | | | | 43886Z BD Equity | Bangladesh | BD | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001713_CC_AIRB | | | | | 111136Z BB Equity | Belgium | BE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001714_CC_AIRB | | | | | 1323Z BZ Equity | Brazil | BR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001715_CC_AIRB | | | | | 129225Z BU Equity | Bulgaria | BG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001716_CC_AIRB | | | | | 80710Z CN Equity | Canada | CA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001717_CC_AIRB | | | | | 45793Z CI Equity | Chile | CL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001718_CC_AIRB | | | | | PRCH CH Equity | China | CN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001719_CC_AIRB | | | | | 1153Z CB Equity | Colombia | CO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001720_CC_AIRB | | | | | 1040Z CP Equity | Czech Republic | CZ | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001721_CC_AIRB | | | | | 1271Z DC Equity | Denmark | DK | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001722_CC_AIRB | | | | | 1083Z EY Equity | Egypt | EG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001723_CC_AIRB | | | | | 1000Z ET Equity | Estonia | EE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001724_CC_AIRB | | | | | 1306Z FH Equity | Finland | FI | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001725_CC_AIRB | | | | | 223727Z FP Equity | France | FR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001726_CC_AIRB | | | | | 3413Z GR Equity | Germany | DE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001727_CC_AIRB | | | | | 1004Z GA Equity | Greece | GR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001728_CC_AIRB | | | | | 1182Z HB Equity | Hungary | HU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001729_CC_AIRB | | | | | 1504Z IN Equity | India | IN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001730_CC_AIRB | | | | | 1133Z IJ Equity | Indonesia | ID | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001731_CC_AIRB | | | | | 1266Z ID Equity | Ireland | IE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001732_CC_AIRB | | | | | 3343943Z IT Equity | Israel | IL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001733_CC_AIRB | | | | | 2103Z IM Equity | Italy | IT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001734_CC_AIRB | | | | | JAPZ JP Equity | Japan | JP | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001735_CC_AIRB | | | | | 1001Z KN Equity | Kenya | KE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001736_CC_AIRB | | | | | 3344606Z LR Equity | Latvia | LV | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001737_CC_AIRB | | | | | 1092Z LH Equity | Lithuania | LT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001738_CC_AIRB | | | | | 1110Z LX Equity | Luxembourg | LU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001739_CC_AIRB | | | | | 1124Z MK Equity | Malaysia | MY | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001740_CC_AIRB | | | | | 5753Z US Equity | Malta | MT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001741_CC_AIRB | | | | | 1426Z MM Equity | Mexico | MX | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001742_CC_AIRB | | | | | 1096Z MC Equity | Morocco | MA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001743_CC_AIRB | | | | | 1533Z NA Equity | Netherlands | NL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001744_CC_AIRB | | | | | 46443Z NZ Equity | New Zealand | NZ | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001745_CC_AIRB | | | | | 1233Z NO Equity | Norway | NO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001746_CC_AIRB | | | | | 279379Z PM Equity | Philippines | PH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001747_CC_AIRB | | | | | 1084Z PW Equity | Poland | PL | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001748_CC_AIRB | | | | | 1174Z PL Equity | Portugal | PT | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001749_CC_AIRB | | | | | 1089Z RO Equity | Romania | RO | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001750_CC_AIRB | | | | | 4458Z RU Equity | Russia | RU | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001751_CC_AIRB | | | | | 3344642Z AB Equity | Saudi Arabia | SA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001752_CC_AIRB | | | | | 1545Z SP Equity | Singapore | SG | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001753_CC_AIRB | | | | | 1023Z SK Equity | Slovakia | SK | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001754_CC_AIRB | | | | | 1091Z SV Equity | Slovenia | SI | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001755_CC_AIRB | | | | | 50184Z SJ Equity | South Africa | ZA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001756_CC_AIRB | | | | | ROKZ KS Equity | South Korea | KR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001757_CC_AIRB | | | | | 1841Z SM Equity | Spain | ES | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001758_CC_AIRB | | | | | 204283Z EK Equity | Sudan | SD | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001759_CC_AIRB | | | | | 1179Z SS Equity | Sweden | SE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001760_CC_AIRB | | | | | 344758Z SW Equity | Switzerland | CH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001761_CC_AIRB | | | | | 116657Z TT Equity | Taiwan | TW | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001762_CC_AIRB | | | | | 1179Z TB Equity | Thailand | TH | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001763_CC_AIRB | | | | | 114144Z TI Equity | Turkey | TR | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| GG_0001764_CC_AIRB | | | | | 1089Z UZ Equity | Ukraine | UA | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001765_CC_AIRB | | | | | 3344698Z UH Equity | United Arab Emirates | AE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001766_CC_AIRB | | | | | 6152Z LN Equity | United Kingdom | GB | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001768_CC_AIRB | | | | | 3352Z US Equity | United States | US | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001769_CC_AIRB | | | | | 1069Z VC Equity | Venezuela | VE | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001770_CC_AIRB | | | | | 231715Z VN Equity | Vietnam | VN | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001771_CC_AIRB | ZTMSNXROF84AHWJNKQ93 | | | | | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT | US | Sovereign sample | General Governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| GG_0001772_CC_AIRB | QKL54NQY28TCDAI75F60 | | | | | INTERNATIONAL FINANCE CORPORATION | US | Sovereign sample | General governments | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001773_CC_AIRB | BFXS5XCH7N0Y05NIXW11 | | | | 3531454Z NA EQUITY | ABN Amro | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001774_CC_AIRB | | | | CNE100000Q43 | 1288 HK EQUITY | Agricultural Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001775_CC_AIRB | 3U8WV1YX2VMUHH7Z1Q21 | | | IE0000197834 | ALBK ID EQUITY | ALLIED IRISH BANKS PLC | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001776_CC_AIRB | 5299009N55YRQC69CN08 | | | GRS015013006 | ALPHA GA EQUITY | Alpha Bank | GR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001777_CC_AIRB | JHE42UYNWWTJB8YTTU19 | | | AU000000ANZ3 | ANZ AU EQUITY | ANZ | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001778_CC_AIRB | 549300CTUU1RFXHQJE44 | | | US0594603039 | BBD US EQUITY | Banco Bradesco | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001779_CC_AIRB | JU1U6S0DG9YLT7N8ZV32 | | | PTBCP0AM0007 | BCP PL EQUITY | BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP) | PT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001780_CC_AIRB | QE0Q0253K88YAGNPE356 | | | BRBBASACNOR3 | BBAS3 BZ EQUITY | Banco Do Brasil | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001781_CC_AIRB | 5493006P8PDBI8LC0O96 | | | IT0005002883 | BP IM EQUITY | Banco Popolare | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001782_CC_AIRB | 9DJT3UXIJIZJI4WXO774 | | | US0605051046 | BAC US EQUITY | Bank of America Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001783_CC_AIRB | 54930053HGCFWVHYZX42 | | | CNE1000001Z5 | 3988 HK EQUITY | Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001784_CC_AIRB | | | | CNE100000205 | 3328 HK EQUITY | Bank of Communications | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001785_CC_AIRB | CO6GC26LCGGRTUESIP55 | | | HK0023000190 | 23 HK EQUITY | Bank of East Asia Ltd. | HK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001786_CC_AIRB | Q2GQA2KF6XJ24W42G291 | | | IE0030606259 | BKIR ID EQUITY | BANK OF IRELAND | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001787_CC_AIRB | NQQ6HPCNCCU6TUTQYE16 | | | CA0636711016 | BMO CN EQUITY | Bank of Montreal | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001788_CC_AIRB | WFLLPEPC7FZXENRZV188 | | | US0640581007 | BK US EQUITY | Bank of New York Mellon Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001789_CC_AIRB | L3I9ZG2KFGXZ61BMYR72 | | | CA0641491075 | BNS CN EQUITY | Bank of Nova Scotia | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001790_CC_AIRB | 549300685QG7DJS55M76 | | | ES0113307021 | BKIA SM EQUITY | Bankia | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001791_CC_AIRB | VWMYAEQSTOPNV0SUGU82 | | | ES0113679I37 | BKT SM EQUITY | BANKINTER | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001792_CC_AIRB | G5GSEF7VJP5I7OUK5573 | | | GB0031348658 | BARC LN EQUITY | Barclays Plc | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001794_CC_AIRB | VDYMYTQGZZ6DU0912C88 | 1103165-5 | | | BLGZ GR EQUITY | Bayerische Landesbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001795_CC_AIRB | K8MS7FD7N5Z2WQ51AZ71 | | | ES0113211835 | BBVA SM EQUITY | BBVA | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001796_CC_AIRB | A5GWLFH3KM7YV2SFQL84 | | | | CCBG BB EQUITY | Belfius (Ex-Dexia bank) | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001797_CC_AIRB | R0MUWSFPU8MPRO8K5P83 | | | FR0000131104 | BNP FP EQUITY | BNP Paribas | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001798_CC_AIRB | 9695005MSX1OYEMGDF46 | | | | 3692594z fp equity | BPCE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001799_CC_AIRB | 7CUNS533WID6K7DGFI87 | | | ES0140609019 | CABK SM EQUITY | CaixaBank | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001800_CC_AIRB | 2IGI19DL77OX0HC3ZE78 | | | CA1360691010 | CM CN EQUITY | Canadian Imperial Bank of Commerce | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001801_CC_AIRB | | | | CNE1000001Q4 | 998 HK EQUITY | China CITIC Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001802_CC_AIRB | 5493001KQW6DM7KEDR62 | | | CNE1000002H1 | 939 HK EQUITY | China Construction | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001803_CC_AIRB | | | | CNE100000SL4 | 601818 CH EQUITY | China Everbright Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001804_CC_AIRB | 549300MKO5B60FFIHF58 | | | CNE1000002M1 | 3968 HK EQUITY | China Merchants Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001805_CC_AIRB | 549300HBUGSQD1VCXG94 | | | CNE100000HF9 | 1988 HK EQUITY | China Minsheng Banking Corp., Ltd. | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001806_CC_AIRB | 6SHGI4ZSSLCXXQSBB395 | | | US1729674242 | C US EQUITY | Citigroup | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001807_CC_AIRB | 851WYGNLUQLFZBSYGB56 | 1106139-7 | | DE000CBK1001 | CBK GY EQUITY | Commerzbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001808_CC_AIRB | MSFSBD3QN1GSN7Q6C537 | | | AU000000CBA7 | CBA AU EQUITY | Commonwealth | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001809_CC_AIRB | 969500TJ5KRTCJQWXH05 | | | FR0000045072 | ACA FP EQUITY | Crédit Agricole | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001810_CC_AIRB | 9695000CG7B84NLR5984 | | | | CMUT FP EQUITY | Crédit Mutuel | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001811_CC_AIRB | ANGGYXNX0JLX3X63JN86 | | | CH0012138530 | CSGN VX EQUITY | Credit Suisse | CH | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001812_CC_AIRB | MAES062Z21O4RZ2U7M96 | | | DK0010274414 | DANSKE DC EQUITY | Danske Bank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001813_CC_AIRB | 7LTWFZYICNSX8D621K86 | 1106989-5 | | DE0005140008 | DBk GY EQUITY | Deutsche Bank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001814_CC_AIRB | 549300GKFG0RYRRQ1414 | | | NO0010031479 | DNB NO EQUITY | DNB NOR | NO | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001815_CC_AIRB | 529900HNOAA1KXQJUQ27 | 1107041-4 | | DE0008343104 | DGBK GR EQUITY | DZ BANK AG Deutsche Zentral-Genossenschaftsbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001816_CC_AIRB | JEUVK5RWVJEN8W0C9M24 | | | GRS323003004 | EUROB GA EQUITY | EFG EUROBANK ERGASIAS | GR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001817_CC_AIRB | PQOH26KWDF7CG10L6792 | | | AT0000652011 | EBS AV EQUITY | Erste Group Bank AG | AT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001818_CC_AIRB | 549300GGF3CSCFS5UT61 | | | PTBES0AM0007 | BES PL EQUITY | ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG) | PT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001819_CC_AIRB | THRNG6BD57P9QWTQLG42 | | | US3167731005 | FITB US EQUITY | Fifth Third Bancorp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001820_CC_AIRB | 784F5XWPLTWKTBV3E584 | | | US38141G1040 | GS US EQUITY | Goldman Sachs Group | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001821_CC_AIRB | MLU0ZO3ML4LN2LL2TL39 | | | GB0005405286 | HSBA LN EQUITY | HSBC Holdings | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001823_CC_AIRB | | | | CNE000001QZ7 | 601166 CH EQUITY | Industrial Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001824_CC_AIRB | 5493002ERZU2K9PZDL40 | | | CNE1000003G1 | 1398 HK EQUITY | Industrial Commercial Bank of China | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001825_CC_AIRB | 3TK20IVIUJ8J3ZU0QE75 | | | NL0000303600 | INGA NA EQUITY | ING | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001826_CC_AIRB | 2W8N8UU78PMDQKZENC08 | | | IT0000072618 | ISP IM EQUITY | Intesa | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001827_CC_AIRB | 635400DTNHVYGZODKQ93 | | | | ILOA ID EQUITY | Permanent TSB Group Holdings Plc | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001828_CC_AIRB | BZO2P8KHO2O10H5QQ663 | | | BRITUBACNPR1 | ITUB4 BZ EQUITY | Itaú Unibanco Holding | BR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001829_CC_AIRB | 8I5DZWZKVSZI1NUHU748 | | | US46625H1005 | JPM US EQUITY | JPMorgan Chase & Co. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001830_CC_AIRB | 3M5E1GQGKL17HI6CPN30 | | | DK0010307958 | JYSK DC EQUITY | Jyske Bank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001831_CC_AIRB | 213800X3Q9LSAKRUWY91 | | | BE0003565737 | KBC BB EQUITY | KBC | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001832_CC_AIRB | 549300XXMOJSIW8P4769 | | | KR7060000007 | 060000 KS EQUITY | Kookmin Bank | KR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001833_CC_AIRB | B81CK4ESI35472RHJ606 | 1001144-3 | | | 2525Z GR EQUITY | Landesbank Baden-Württemberg | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001834_CC_AIRB | 549300PPXHEU2JF0AM85 | | | GB0008706128 | LLOY LN EQUITY | Lloyds Banking Group | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001836_CC_AIRB | 4ZHCHI4KYZG2WVRT8631 | | | AU000000MQG1 | MQG AU EQUITY | Macquarie | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001837_CC_AIRB | PSNL19R2RXX5U3QWHI44 | 1012492 | 343508 | IT0000062957 | mb im equity | Mediobanca SpA | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001838_CC_AIRB | | | | JP3902900004 | 8306 JP EQUITY | Mitsubishi UFJ Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001839_CC_AIRB | RB0PEZSDGCO3JS6CEU02 | | | JP3885780001 | 8411 JP EQUITY | Mizuho Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001840_CC_AIRB | J4CP7MHCXR8DAQMKIL78 | | | IT0001334587 | BMPS IM EQUITY | Monte Dei Paschi | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001841_CC_AIRB | IGJSJL3JD5P30I6NJZ34 | | | US6174464486 | MS US EQUITY | Morgan Stanley | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001842_CC_AIRB | F8SB4JFBSYQFRQEH3Z21 | | | AU000000NAB4 | NAB AU EQUITY | National Australia Bank | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001843_CC_AIRB | 549300XFX12G42QJKN82 | | | | 0916972D LN EQUITY | Nationwide Building Society | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001845_CC_AIRB | 549300B3CEAHYG7K8164 | | | JP3762600009 | 8604 JP EQUITY | Nomura Holdings | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001846_CC_AIRB | DSNHHQ2B9X5N6OUJ1236 | 1124864-8 | | | 2531Z GR EQUITY | Norddeutsche Landesbank | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001847_CC_AIRB | 6SCPQ280AIY8EP3XFW53 | | | SE0000427361 | NDA SS EQUITY | Nordea | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001848_CC_AIRB | 549300GLF98S992BC502 | | | US6658591044 | NTRS US EQUITY | Northern Trust Corp. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001849_CC_AIRB | 7437003B5WFBOIEFY714 | | | | | OP Osuuskunta | FI | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001850_CC_AIRB | CFGNEKW0P8842LEUIA51 | | | US6934751057 | PNC US EQUITY | PNC Financial Services Group | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001851_CC_AIRB | DG3RU1DBUFHT4ZF9WN62 | | | | 682055Z NA EQUITY | Rabobank | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001852_CC_AIRB | EVOYOND2GGP3UHGGE885 | | | AT0000606306 | RBI AV EQUITY | Raiffeisen Zentralbank Österreich AG | AT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001853_CC_AIRB | ES7IP3U3RHIGC71XBU11 | | | CA7800871021 | RY CN EQUITY | Royal Bank of Canada | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001854_CC_AIRB | 2138005O9XJIJN4JPN90 | | | GB00B7T77214 | RBS LN EQUITY | Royal Bank of Scotland | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001856_CC_AIRB | 5493006QMFDDMYWIAM13 | | | ES0113900J37 | SAN SM EQUITY | Santander | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001857_CC_AIRB | 549300WE6TAF5EEWQS81 | | | RU0009029540 | SBER RX EQUITY | Sberbank | RU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001858_CC_AIRB | F3JS33DEI6XQ4ZBPTN86 | | | SE0000148884 | SEBA SS EQUITY | SEB | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001859_CC_AIRB | | | | CNE0000011B7 | 600000 CH EQUITY | Shanghai Pudong Development Bank | CN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001860_CC_AIRB | O2RNE8IBXP4R0TD8PU41 | | | FR0000130809 | GLE FP EQUITY | Société Générale | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001861_CC_AIRB | U4LOSYZ7YG4W3S5F2G91 | | | GB0004082847 | STAN LN EQUITY | Standard Chartered Group | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001863_CC_AIRB | 5493001JZ37UBBZF6L49 | | | INE062A01012 | SBIN IN EQUITY | State Bank of India | IN | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001864_CC_AIRB | 549300ZFEEJ2IP5VME73 | | | US8574771031 | STT US EQUITY | State Street Corp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001865_CC_AIRB | | | | JP3890350006 | 8316 JP EQUITY | Sumitomo Mitsui Financial Group | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001866_CC_AIRB | 7E1PDLW1JL6TS0BS1G03 | | | US8679141031 | STI US EQUITY | SunTrust Banks Inc. | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001867_CC_AIRB | NHBDILHZTYCNBV5UYZ31 | | | SE0000193120 | SHBA SS EQUITY | Svenska Handelsbanken | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001868_CC_AIRB | M312WZV08Y7LYUC71685 | | | SE0000242455 | SWEDA SS EQUITY | Swedbank | SE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001869_CC_AIRB | GP5DT10VX1QRQUKVBK64 | | | DK0010311471 | SYDB DC EQUITY | Sydbank | DK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001870_CC_AIRB | | | | | NORZ JP EQUITY | The Norinchukin Bank | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001871_CC_AIRB | PT3QB789TSUIDF371261 | | | CA8911605092 | TD CN EQUITY | Toronto-Dominion Bank | CA | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001872_CC_AIRB | N1GZ7BBF3NP8GI976H15 | | | US9029733048 | USB US EQUITY | U.S. Bancorp | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001873_CC_AIRB | 81560097964CBDAED282 | | | | UBI IM EQUITY | UBI Banca | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001874_CC_AIRB | BFM8T61CT2L1QCEMIK50 | | | | UBSN VX EQUITY | UBS | CH | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001875_CC_AIRB | 549300TRUWO2CD2G5692 | | | IT0004781412 | UCG IM EQUITY | Unicredit | IT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001876_CC_AIRB | IO66REGK3RCBAMA8HR66 | | | SG1M31001969 | UOB SP EQUITY | United Overseas Bank Ltd. | SG | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001877_CC_AIRB | | | | RU000A0JP5V6 | VTBR RX EQUITY | VTB Bank | RU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001878_CC_AIRB | PBLD0EJDB5FWOLXP3B76 | | | US9497461015 | WFC US EQUITY | Wells Fargo & Company | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001879_CC_AIRB | EN5TNI6CI43VEPAMHL14 | | | AU000000WBC1 | WBC AU EQUITY | Westpac | AU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001880_CC_AIRB | | | | KR7053000006 | 053000 ks equity | Woori Finance Holding | KR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001881_CC_AIRB | 2138002Y3WMK6RZS8H90 | | | | | NATIONAL BANK OF ABU DHABI | AE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001882_CC_AIRB | A6NZLYKYN1UV7VVGFX65 | | | BE 0404453574 | | Argenta Spaarbank NV/SA | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001883_CC_AIRB | 529900WPR59SSV2AOJ29 | | | BE 0414392710 | | BNP Paribas Fortis Factor | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001884_CC_AIRB | KGCEPHLVVKVRZYO1T647 | | | BE 0403199702 | | BNP PARIBAS FORTIS SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001885_CC_AIRB | 549300OZ46BRLZ8Y6F65 | | | BE 0429875591 | | Euroclear Bank SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001886_CC_AIRB | JLS56RAMYQZECFUF2G44 | | | BE 0403200393 | | ING BELGIUM SA/NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001887_CC_AIRB | 5493008QOCP58OLEN998 | | | BE 0404453475 | | Investar | BE | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001888_CC_AIRB | 6B2PBRV1FCJDMR45RZ53 | | | BE 0462920226 | | KBC BANK NV | BE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001889_CC_AIRB | Q5BP2UEQ48R75BOTCB92 | | | | | Ceskoslovenska obchodni banka as | CZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001890_CC_AIRB | KR6LSKV3BTSJRD41IF75 | 2900164-1 | 64948242 | | | UNICREDIT CZ/SK PRA | CZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001891_CC_AIRB | 2ZCNRR8UK83OBTEK2170 | 1103210-9 | HRB42148 | | | Unicredit Bank AG | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001892_CC_AIRB | 529900GJD3OQLRZCKW37 | 1134792-9 | HRB1819 | | | VOLKSWAGEN BANK GMBH | DE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001893_CC_AIRB | CXW2O4H2U3MBVXMY1773 | | | | | NORDEA BANK FINLAND PLC | FI | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001894_CC_AIRB | 969500VHCVGOH0RM3X42 | | | | | AXA CORPORATE SOLUTIONS ASSURANCE | FR | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001895_CC_AIRB | 549300WCGB70D06XZS54 | | | | | BNP Paribas Securities Services | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001896_CC_AIRB | 1VUV7VQFKUOQSJ21A208 | | | | | CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001897_CC_AIRB | F4G136OIPBYND1F41110 | | | | | DEXIA CREDIT LOCAL | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001898_CC_AIRB | KX1WK48MPD4Y2NCUIZ63 | | | | | NATIXIS SA | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001899_CC_AIRB | QP3XKRKS0CX2T3O07L95 | | 02857033 | | | CARGILL GLOBAL FUNDING PLC | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001900_CC_AIRB | 549300ZT0RVWCG8T4L55 | | 03196171 | | | CLERICAL MEDICAL INVESTMENT GROUP LTD | GB | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001901_CC_AIRB | TXDSU46SXBWIGJ8G8E98 | | 00995939 | | | RBC EUROPE | GB | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001902_CC_AIRB | 0LC1OXN013FUKQASJB58 | 1466050-0 | | | | ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED | GG | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001903_CC_AIRB | 2HI3YI5320L3RW6NJ957 | 1116658-4 | | | | THE HONGKONG AND SHA | HK | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001904_CC_AIRB | N1FBEDJ5J41VKZLO2475 | | | | 3445100Z ID Equity | CITIBANK EUROPE PLC | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001905_CC_AIRB | HRRVUBV0XN84YQZT6245 | | | XS0227637500 | | DEPFA BANK PLC-DUBLIN HEAD OFFICE | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001906_CC_AIRB | EQYXK86SF381Q21S3020 | | | | 3459384Z LN Equity | MERRILL LYNCH INTER-NATIONAL BANK LIMITED | IE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001907_CC_AIRB | 549300F99IL9YJDWH369 | 1105105-9 | | | | HSBC BANK MIDDLE EAST LIMITED | JE | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001908_CC_AIRB | C3GTMMZIHMY46P4OIX74 | 1123361-6 | 019901008846 | | | THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE | JP | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001909_CC_AIRB | 549300OL514RA0SXJJ44 | | B9248 | | | CLEARSTREAM BANKING S.A. | LU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001910_CC_AIRB | 5493006YXS1U5GIHE750 | | | | | European Investment Bank | LU | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001911_CC_AIRB | 549300X34UUBDEUL1Z91 | | | | XHB GR EQUITY | HSBC BANK MALTA PLC | MT | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001912_CC_AIRB | G8ZTNESVNKW4NN761W05 | | KvK 33170459 0000 | | | ABN AMRO CLEARING BANK NV | NL | Institutions sample | Other financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001913_CC_AIRB | X3CZP3CK64YBHON1LE12 | | KvK 33002587 1594 | | | THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE | NL | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001914_CC_AIRB | HZSN7FQBPO5IEWYIGC72 | | | | | ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE | NZ | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001915_CC_AIRB | 54930044PULMORCKB765 | | | | | SAUDI ARABIAN MONETARY AGENCY | SA | Institutions sample | Central banks | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001916_CC_AIRB | CWZ8NZDH5SKY12Q4US31 | | | | | Citibank AS | TR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001917_CC_AIRB | B4TYDEB6GKMZO031MB27 | | | | | Bank of America NA | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001918_CC_AIRB | HPFHU0OQ28E4N0NFVK49 | | | | | BANK OF NEW YORK MELLON | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001919_CC_AIRB | E57ODZWZ7FF32TWEFA76 | | | | | Citibank NA | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001920_CC_AIRB | 7H6GLXDRUGQFU57RNE97 | | KvK 33278302 0000 | | | JPMorgan Chase Bank N | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001921_CC_AIRB | 571474TGEMMWANRLN572 | 1203023-5 | | | | STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS | US | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001922_CT_FIRB | SI5RG2M0WQQLZCXKRM20 | | | ES0113860A34 | SAB SM EQUITY | Sabadell | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001922_CT_AIRB | SI5RG2M0WQQLZCXKRM20 | | | ES0113860A34 | SAB SM EQUITY | Sabadell | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001922_CR_FIRB | SI5RG2M0WQQLZCXKRM20 | | | ES0113860A34 | SAB SM EQUITY | Sabadell | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001922_CR_AIRB | SI5RG2M0WQQLZCXKRM20 | | | ES0113860A34 | SAB SM EQUITY | Sabadell | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001922_CC_FIRB | SI5RG2M0WQQLZCXKRM20 | | | ES0113860A34 | SAB SM EQUITY | Sabadell | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001922_CC_AIRB | SI5RG2M0WQQLZCXKRM20 | | | ES0113860A34 | SAB SM EQUITY | Sabadell | ES | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001709_CT_FIRB | 969500XCSBJ69XGNZ328 | | | | | SEMYRHAMIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001710_CT_FIRB | 969500FJUGIPLYLEEC76 | | | | | ARTEMIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001711_CT_FIRB | 9695008MET09TEOXJ173 | | | | | COMPAGNIE DE CORNOUAILLE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001712_CT_FIRB | 969500CVFTUT88V8QN95 | | | | | DASSAULT AVIATION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001713_CT_FIRB | 969500LEKCHH6VV86P94 | | | | | BOLLORE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001714_CT_FIRB | 969500UX71LCE8MAY492 | | | | | ELIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001715_CT-_FIRB | 969500519GPPQNAMTH05 | | | | | B S A FINANCES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001716_CT_FIRB | 969500W55UQUHWOSRB80 | | | | | EUROSIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001717_CT_FIRB | 969500LHIH3NT7PK1V89 | | | | | ORPEA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001718_CT_FIRB | 969500OGZDTIIRLRQU17 | | | | | BOUYGUES IMMOBILIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001719_CT_FIRB | 969500SWRDP1AYZYDX76 | | | | | SCDM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001720_CT_FIRB | 9695007Q9M1S87XUJV47 | | | | | BOUYGUES TELECOM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001721_CT_FIRB | 9695001VLC2KYXX0DW73 | | | | | COMPAGNIE PLASTIC OMNIUM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001722_CT_FIRB | 549300JQIZM6CL7POC81 | | | | | SUEZ | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001723_CT_FIRB | 969500IKZVNVMKPAY661 | | | | | RUBIS ENERGIE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001724_CT_FIRB | 969500PWCKUA6QNO8Y23 | | | | | MOTIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001725_CT_FIRB | 5493001EZOOA66PTBR68 | | | | | ATOS SE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001726_CT_FIRB | 969500WQFC6OAQYG7E65 | | | | | TELEVISION FRANCAISE 1 | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001727_CT_FIRB | 9695007JOO3V2B0GMP47 | | | | | DECATHLON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001728_CT_FIRB | 96950065LBWY0APQIM86 | | | | | DASSAULT SYSTEMES SE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001729_CT_FIRB | 969500OQXKE5WDM9M994 | | | | | EIFFAGE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001730_CT_FIRB | 969500R1521NUCTKXK79 | | | | | FONCIERE DE PARIS SIIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001731_CT_FIRB | 969500IL7U7UEI5ZYJ34 | | | | | BOUYGUES CONSTRUCTION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001732_CT_FIRB | 969500Q3PFE0726VMU34 | | | | | EIFFARIE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001733_CT_FIRB | 969500C656AA39O94N60 | | | | | EURAZEO | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001734_CT_FIRB | 969500ICGCY1PD6OT783 | | | | | ALTAREA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001735_CT_FIRB | 969500EGYS5J8YJ6P956 | | | | | HAVAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001736_CT_FIRB | 96950002Y0OVJGF76078 | | | | | GROUPE KEOLIS SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001737_CT_FIRB | 969500SXUPEA7RX9OA51 | | | | | FONCIERE EURIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001738_CT_FIRB | 969500LNLEL8KFXS7U25 | | | | | NEXITY LOGEMENT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001739_CT_FIRB | 969500BRQONOTJS0UN50 | | | | | ANF IMMOBILIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001740_CT_FIRB | 96950089H376W9LB3649 | | | | | RUBIS TERMINAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001741_CT_FIRB | 9695005PEG4IL375U849 | | | | | FINANCIERE DE L ODET | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001742_CT_FIRB | 9695006S0DLX9E1R1142 | | | | | TECHNIP FRANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001743_CT_FIRB | 969500P1T9REJ2Y8HS19 | | | | | LISEA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001744_CT_FIRB | 96950089OR2LOR1SM021 | | | | | GROUPE ARNAULT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001745_CT_FIRB | 549300TPMBM6S3XOIF71 | | | | | GROUPE ADEO | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001746_CT_FIRB | 969500HXH031HJIFGL63 | | | | | PEUGEOT CITROEN AUTOMOBILES SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001747_CT_FIRB | 969500N2QX5LGFFZ0I67 | | | | | FONCIERE DES MURS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001748_CT_FIRB | 529900FWTU88V844B672 | | | | | TOTAL TREASURY | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001749_CT_FIRB | 969500WEPS61H6TJM037 | | | | | KORIAN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001750_CT_FIRB | 969500S7Q366PZ8ZJS72 | | | | | IPSEN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001751_CT_FIRB | 969500QQ1X5XHG649644 | | | | | VIRBAC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001752_CT_FIRB | 969500T0V37NV3M8PR58 | | | | | ALTRAN TECHNOLOGIES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001753_CT_FIRB | 969500TPU5T3HA5D1F11 | | | | | BUREAU VERITAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001754_CT_FIRB | 9695004GI61FHFFNRG61 | | | | | TELEPERFORMANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001755_CT_FIRB | 549300AK8Y0LBIQ4T071 | | | | | BIOMERIEUX | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001756_CT_FIRB | 969500C1KK5OLNWK1S69 | | | | | INGENICO GROUP | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001757_CT_FIRB | 969500UU4O58BR802Y55 | | | | | LISI | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001758_CT_FIRB | 969500UR00DF63I0VH67 | | | | | BIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001759_CT_FIRB | | | | FR0013269123 | | RUBIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001760_CT_FIRB | | | | FR0000071946 | | ALTEN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001761_CT_FIRB | 9695005MEI7OUPU2TR60 | | | FR0010918292 | | TECHNICOLOR | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001762_CT_FIRB | 9695007ZEQ7M0OE74G82 | | | | | EUROTUNNEL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001763_CT_FIRB | 9695000UMPNY21KKDO98 | | | | | BOIRON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001764_CT_FIRB | | | | FR0000052292 | | HERMES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001765_CT_FIRB | 969500M1XNLOXJ9HOI75 | | | | | COMPAGNIE FINANCIERE DE BOURBON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001766_CT_FIRB | 969500D830K8WFLKFS83 | | | | | SOMFY | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001767_CT_FIRB | 96950018NOMJX5XRH047 | | | | | METROPOLE TV | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001923_CT_FIRB | 969500GVS02SJYG9S632 | | | | | CARREFOUR BANQUE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001924_CT_FIRB | 96950001WI712W7PQG45 | | | | | RCI BANQUE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| IN_0001925_CT_FIRB | 969500E07BR6468F5910 | | | | | ONEY BANK | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001709_CT_AIRB | 969500XCSBJ69XGNZ328 | | | | | SEMYRHAMIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001710_CT_AIRB | 969500FJUGIPLYLEEC76 | | | | | ARTEMIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001711_CT_AIRB | 9695008MET09TEOXJ173 | | | | | COMPAGNIE DE CORNOUAILLE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001712_CT_AIRB | 969500CVFTUT88V8QN95 | | | | | DASSAULT AVIATION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001713_CT_AIRB | 969500LEKCHH6VV86P94 | | | | | BOLLORE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001714_CT_AIRB | 969500UX71LCE8MAY492 | | | | | ELIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001715_CT_AIRB | 969500519GPPQNAMTH05 | | | | | B S A FINANCES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001716_CT_AIRB | 969500W55UQUHWOSRB80 | | | | | EUROSIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001717_CT_AIRB | 969500LHIH3NT7PK1V89 | | | | | ORPEA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001718_CT_AIRB | 969500OGZDTIIRLRQU17 | | | | | BOUYGUES IMMOBILIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001719_CT_AIRB | 969500SWRDP1AYZYDX76 | | | | | SCDM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001720_CT_AIRB | 9695007Q9M1S87XUJV47 | | | | | BOUYGUES TELECOM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001721_CT_AIRB | 9695001VLC2KYXX0DW73 | | | | | COMPAGNIE PLASTIC OMNIUM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001722_CT_AIRB | 549300JQIZM6CL7POC81 | | | | | SUEZ | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001723_CT_AIRB | 969500IKZVNVMKPAY661 | | | | | RUBIS ENERGIE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001724_CT_AIRB | 969500PWCKUA6QNO8Y23 | | | | | MOTIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001725_CT_AIRB | 5493001EZOOA66PTBR68 | | | | | ATOS SE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001726_CT_AIRB | 969500WQFC6OAQYG7E65 | | | | | TELEVISION FRANCAISE 1 | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001727_CT_AIRB | 9695007JOO3V2B0GMP47 | | | | | DECATHLON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001728_CT_AIRB | 96950065LBWY0APQIM86 | | | | | DASSAULT SYSTEMES SE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001729_CT_AIRB | 969500OQXKE5WDM9M994 | | | | | EIFFAGE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001730_CT_AIRB | 969500R1521NUCTKXK79 | | | | | FONCIERE DE PARIS SIIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001731_CT_AIRB | 969500IL7U7UEI5ZYJ34 | | | | | BOUYGUES CONSTRUCTION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001732_CT_AIRB | 969500Q3PFE0726VMU34 | | | | | EIFFARIE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001733_CT_AIRB | 969500C656AA39O94N60 | | | | | EURAZEO | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001734_CT_AIRB | 969500ICGCY1PD6OT783 | | | | | ALTAREA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001735_CT_AIRB | 969500EGYS5J8YJ6P956 | | | | | HAVAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001736_CT_AIRB | 96950002Y0OVJGF76078 | | | | | GROUPE KEOLIS SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001737_CT_AIRB | 969500SXUPEA7RX9OA51 | | | | | FONCIERE EURIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001738_CT_AIRB | 969500LNLEL8KFXS7U25 | | | | | NEXITY LOGEMENT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001739_CT_AIRB | 969500BRQONOTJS0UN50 | | | | | ANF IMMOBILIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001740_CT_AIRB | 96950089H376W9LB3649 | | | | | RUBIS TERMINAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001741_CT_AIRB | 9695005PEG4IL375U849 | | | | | FINANCIERE DE L ODET | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001742_CT_AIRB | 9695006S0DLX9E1R1142 | | | | | TECHNIP FRANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001743_CT_AIRB | 969500P1T9REJ2Y8HS19 | | | | | LISEA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001744_CT_AIRB | 96950089OR2LOR1SM021 | | | | | GROUPE ARNAULT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001745_CT_AIRB | 549300TPMBM6S3XOIF71 | | | | | GROUPE ADEO | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001746_CT_AIRB | 969500HXH031HJIFGL63 | | | | | PEUGEOT CITROEN AUTOMOBILES SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001747_CT_AIRB | 969500N2QX5LGFFZ0I67 | | | | | FONCIERE DES MURS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001748_CT_AIRB | 529900FWTU88V844B672 | | | | | TOTAL TREASURY | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001749_CT_AIRB | 969500WEPS61H6TJM037 | | | | | KORIAN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001750_CT_AIRB | 969500S7Q366PZ8ZJS72 | | | | | IPSEN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001751_CT_AIRB | 969500QQ1X5XHG649644 | | | | | VIRBAC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001752_CT_AIRB | 969500T0V37NV3M8PR58 | | | | | ALTRAN TECHNOLOGIES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001753_CT_AIRB | 969500TPU5T3HA5D1F11 | | | | | BUREAU VERITAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001754_CT_AIRB | 9695004GI61FHFFNRG61 | | | | | TELEPERFORMANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001755_CT_AIRB | 549300AK8Y0LBIQ4T071 | | | | | BIOMERIEUX | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001756_CT_AIRB | 969500C1KK5OLNWK1S69 | | | | | INGENICO GROUP | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001757_CT_AIRB | 969500UU4O58BR802Y55 | | | | | LISI | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001758_CT_AIRB | 969500UR00DF63I0VH67 | | | | | BIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001759_CT_AIRB | | | | FR0013269123 | | RUBIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001760_CT_AIRB | | | | FR0000071946 | | ALTEN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001761_CT_AIRB | 9695005MEI7OUPU2TR60 | | | FR0010918292 | | TECHNICOLOR | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001762_CT_AIRB | 9695007ZEQ7M0OE74G82 | | | | | EUROTUNNEL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001763_CT_AIRB | 9695000UMPNY21KKDO98 | | | | | BOIRON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001764_CT_AIRB | | | | FR0000052292 | | HERMES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001765_CT_AIRB | 969500M1XNLOXJ9HOI75 | | | | | COMPAGNIE FINANCIERE DE BOURBON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001766_CT_AIRB | 969500D830K8WFLKFS83 | | | | | SOMFY | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001767_CT_AIRB | 96950018NOMJX5XRH047 | | | | | METROPOLE TV | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001709_CC_FIRB | 969500XCSBJ69XGNZ328 | | | | | SEMYRHAMIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001710_CC_FIRB | 969500FJUGIPLYLEEC76 | | | | | ARTEMIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001711_CC_FIRB | 9695008MET09TEOXJ173 | | | | | COMPAGNIE DE CORNOUAILLE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001712_CC_FIRB | 969500CVFTUT88V8QN95 | | | | | DASSAULT AVIATION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001713_CC_FIRB | 969500LEKCHH6VV86P94 | | | | | BOLLORE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001714_CC_FIRB | 969500UX71LCE8MAY492 | | | | | ELIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001715_CC_FIRB | 969500519GPPQNAMTH05 | | | | | B S A FINANCES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001716_CC_FIRB | 969500W55UQUHWOSRB80 | | | | | EUROSIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001717_CC_FIRB | 969500LHIH3NT7PK1V89 | | | | | ORPEA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001718_CC_FIRB | 969500OGZDTIIRLRQU17 | | | | | BOUYGUES IMMOBILIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001719_CC_FIRB | 969500SWRDP1AYZYDX76 | | | | | SCDM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001720_CC_FIRB | 9695007Q9M1S87XUJV47 | | | | | BOUYGUES TELECOM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001721_CC_FIRB | 9695001VLC2KYXX0DW73 | | | | | COMPAGNIE PLASTIC OMNIUM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001722_CC_FIRB | 549300JQIZM6CL7POC81 | | | | | SUEZ | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001723_CC_FIRB | 969500IKZVNVMKPAY661 | | | | | RUBIS ENERGIE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001724_CC_FIRB | 969500PWCKUA6QNO8Y23 | | | | | MOTIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001725_CC_FIRB | 5493001EZOOA66PTBR68 | | | | | ATOS SE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001726_CC_FIRB | 969500WQFC6OAQYG7E65 | | | | | TELEVISION FRANCAISE 1 | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001727_CC_FIRB | 9695007JOO3V2B0GMP47 | | | | | DECATHLON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001728_CC_FIRB | 96950065LBWY0APQIM86 | | | | | DASSAULT SYSTEMES SE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001729_CC_FIRB | 969500OQXKE5WDM9M994 | | | | | EIFFAGE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001730_CC_FIRB | 969500R1521NUCTKXK79 | | | | | FONCIERE DE PARIS SIIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001731_CC_FIRB | 969500IL7U7UEI5ZYJ34 | | | | | BOUYGUES CONSTRUCTION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001732_CC_FIRB | 969500Q3PFE0726VMU34 | | | | | EIFFARIE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001733_CC_FIRB | 969500C656AA39O94N60 | | | | | EURAZEO | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001734_CC_FIRB | 969500ICGCY1PD6OT783 | | | | | ALTAREA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001735_CC_FIRB | 969500EGYS5J8YJ6P956 | | | | | HAVAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001736_CC_FIRB | 96950002Y0OVJGF76078 | | | | | GROUPE KEOLIS SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001737_CC_FIRB | 969500SXUPEA7RX9OA51 | | | | | FONCIERE EURIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001738_CC_FIRB | 969500LNLEL8KFXS7U25 | | | | | NEXITY LOGEMENT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001739_CC_FIRB | 969500BRQONOTJS0UN50 | | | | | ANF IMMOBILIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001740_CC_FIRB | 96950089H376W9LB3649 | | | | | RUBIS TERMINAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001741_CC_FIRB | 9695005PEG4IL375U849 | | | | | FINANCIERE DE L ODET | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001742_CC_FIRB | 9695006S0DLX9E1R1142 | | | | | TECHNIP FRANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001743_CC_FIRB | 969500P1T9REJ2Y8HS19 | | | | | LISEA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001744_CC_FIRB | 96950089OR2LOR1SM021 | | | | | GROUPE ARNAULT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001745_CC_FIRB | 549300TPMBM6S3XOIF71 | | | | | GROUPE ADEO | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001746_CC_FIRB | 969500HXH031HJIFGL63 | | | | | PEUGEOT CITROEN AUTOMOBILES SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001747_CC_FIRB | 969500N2QX5LGFFZ0I67 | | | | | FONCIERE DES MURS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001748_CC_FIRB | 529900FWTU88V844B672 | | | | | TOTAL TREASURY | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001749_CC_FIRB | 969500WEPS61H6TJM037 | | | | | KORIAN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001750_CC_FIRB | 969500S7Q366PZ8ZJS72 | | | | | IPSEN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001751_CC_FIRB | 969500QQ1X5XHG649644 | | | | | VIRBAC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001752_CC_FIRB | 969500T0V37NV3M8PR58 | | | | | ALTRAN TECHNOLOGIES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001753_CC_FIRB | 969500TPU5T3HA5D1F11 | | | | | BUREAU VERITAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001754_CC_FIRB | 9695004GI61FHFFNRG61 | | | | | TELEPERFORMANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001755_CC_FIRB | 549300AK8Y0LBIQ4T071 | | | | | BIOMERIEUX | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001756_CC_FIRB | 969500C1KK5OLNWK1S69 | | | | | INGENICO GROUP | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001757_CC_FIRB | 969500UU4O58BR802Y55 | | | | | LISI | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001758_CC_FIRB | 969500UR00DF63I0VH67 | | | | | BIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001759_CC_FIRB | | | | FR0013269123 | | RUBIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001760_CC_FIRB | | | | FR0000071946 | | ALTEN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001761_CC_FIRB | 9695005MEI7OUPU2TR60 | | | FR0010918292 | | TECHNICOLOR | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001762_CC_FIRB | 9695007ZEQ7M0OE74G82 | | | | | EUROTUNNEL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001763_CC_FIRB | 9695000UMPNY21KKDO98 | | | | | BOIRON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001764_CC_FIRB | | | | FR0000052292 | | HERMES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001765_CC_FIRB | 969500M1XNLOXJ9HOI75 | | | | | COMPAGNIE FINANCIERE DE BOURBON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001766_CC_FIRB | 969500D830K8WFLKFS83 | | | | | SOMFY | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001767_CC_FIRB | 96950018NOMJX5XRH047 | | | | | METROPOLE TV | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001709_CC_AIRB | 969500XCSBJ69XGNZ328 | | | | | SEMYRHAMIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001710_CC_AIRB | 969500FJUGIPLYLEEC76 | | | | | ARTEMIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001711_CC_AIRB | 9695008MET09TEOXJ173 | | | | | COMPAGNIE DE CORNOUAILLE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001712_CC_AIRB | 969500CVFTUT88V8QN95 | | | | | DASSAULT AVIATION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001713_CC_AIRB | 969500LEKCHH6VV86P94 | | | | | BOLLORE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001714_CC_AIRB | 969500UX71LCE8MAY492 | | | | | ELIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001715_CC_AIRB | 969500519GPPQNAMTH05 | | | | | B S A FINANCES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001716_CC_AIRB | 969500W55UQUHWOSRB80 | | | | | EUROSIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001717_CC_AIRB | 969500LHIH3NT7PK1V89 | | | | | ORPEA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001718_CC_AIRB | 969500OGZDTIIRLRQU17 | | | | | BOUYGUES IMMOBILIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001719_CC_AIRB | 969500SWRDP1AYZYDX76 | | | | | SCDM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001720_CC_AIRB | 9695007Q9M1S87XUJV47 | | | | | BOUYGUES TELECOM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001721_CC_AIRB | 9695001VLC2KYXX0DW73 | | | | | COMPAGNIE PLASTIC OMNIUM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001722_CC_AIRB | 549300JQIZM6CL7POC81 | | | | | SUEZ | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001723_CC_AIRB | 969500IKZVNVMKPAY661 | | | | | RUBIS ENERGIE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001724_CC_AIRB | 969500PWCKUA6QNO8Y23 | | | | | MOTIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001725_CC_AIRB | 5493001EZOOA66PTBR68 | | | | | ATOS SE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001726_CC_AIRB | 969500WQFC6OAQYG7E65 | | | | | TELEVISION FRANCAISE 1 | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001727_CC_AIRB | 9695007JOO3V2B0GMP47 | | | | | DECATHLON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001728_CC_AIRB | 96950065LBWY0APQIM86 | | | | | DASSAULT SYSTEMES SE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001729_CC_AIRB | 969500OQXKE5WDM9M994 | | | | | EIFFAGE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001730_CC_AIRB | 969500R1521NUCTKXK79 | | | | | FONCIERE DE PARIS SIIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001731_CC_AIRB | 969500IL7U7UEI5ZYJ34 | | | | | BOUYGUES CONSTRUCTION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001732_CC_AIRB | 969500Q3PFE0726VMU34 | | | | | EIFFARIE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001733_CC_AIRB | 969500C656AA39O94N60 | | | | | EURAZEO | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001734_CC_AIRB | 969500ICGCY1PD6OT783 | | | | | ALTAREA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001735_CC_AIRB | 969500EGYS5J8YJ6P956 | | | | | HAVAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001736_CC_AIRB | 96950002Y0OVJGF76078 | | | | | GROUPE KEOLIS SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001737_CC_AIRB | 969500SXUPEA7RX9OA51 | | | | | FONCIERE EURIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001738_CC_AIRB | 969500LNLEL8KFXS7U25 | | | | | NEXITY LOGEMENT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001739_CC_AIRB | 969500BRQONOTJS0UN50 | | | | | ANF IMMOBILIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001740_CC_AIRB | 96950089H376W9LB3649 | | | | | RUBIS TERMINAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001741_CC_AIRB | 9695005PEG4IL375U849 | | | | | FINANCIERE DE L ODET | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001742_CC_AIRB | 9695006S0DLX9E1R1142 | | | | | TECHNIP FRANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001743_CC_AIRB | 969500P1T9REJ2Y8HS19 | | | | | LISEA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001744_CC_AIRB | 96950089OR2LOR1SM021 | | | | | GROUPE ARNAULT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001745_CC_AIRB | 549300TPMBM6S3XOIF71 | | | | | GROUPE ADEO | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001746_CC_AIRB | 969500HXH031HJIFGL63 | | | | | PEUGEOT CITROEN AUTOMOBILES SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001747_CC_AIRB | 969500N2QX5LGFFZ0I67 | | | | | FONCIERE DES MURS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001748_CC_AIRB | 529900FWTU88V844B672 | | | | | TOTAL TREASURY | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001749_CC_AIRB | 969500WEPS61H6TJM037 | | | | | KORIAN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001750_CC_AIRB | 969500S7Q366PZ8ZJS72 | | | | | IPSEN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001751_CC_AIRB | 969500QQ1X5XHG649644 | | | | | VIRBAC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001752_CC_AIRB | 969500T0V37NV3M8PR58 | | | | | ALTRAN TECHNOLOGIES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001753_CC_AIRB | 969500TPU5T3HA5D1F11 | | | | | BUREAU VERITAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001754_CC_AIRB | 9695004GI61FHFFNRG61 | | | | | TELEPERFORMANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001755_CC_AIRB | 549300AK8Y0LBIQ4T071 | | | | | BIOMERIEUX | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001756_CC_AIRB | 969500C1KK5OLNWK1S69 | | | | | INGENICO GROUP | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001757_CC_AIRB | 969500UU4O58BR802Y55 | | | | | LISI | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001758_CC_AIRB | 969500UR00DF63I0VH67 | | | | | BIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001759_CC_AIRB | | | | FR0013269123 | | RUBIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001760_CC_AIRB | | | | FR0000071946 | | ALTEN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001761_CC_AIRB | 9695005MEI7OUPU2TR60 | | | FR0010918292 | | TECHNICOLOR | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001762_CC_AIRB | 9695007ZEQ7M0OE74G82 | | | | | EUROTUNNEL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001763_CC_AIRB | 9695000UMPNY21KKDO98 | | | | | BOIRON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001764_CC_AIRB | | | | FR0000052292 | | HERMES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001765_CC_AIRB | 969500M1XNLOXJ9HOI75 | | | | | COMPAGNIE FINANCIERE DE BOURBON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001766_CC_AIRB | 969500D830K8WFLKFS83 | | | | | SOMFY | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001767_CC_AIRB | 96950018NOMJX5XRH047 | | | | | METROPOLE TV | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001709_CR_FIRB | 969500XCSBJ69XGNZ328 | | | | | SEMYRHAMIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001710_CR_FIRB | 969500FJUGIPLYLEEC76 | | | | | ARTEMIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001711_CR_FIRB | 9695008MET09TEOXJ173 | | | | | COMPAGNIE DE CORNOUAILLE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001712_CR_FIRB | 969500CVFTUT88V8QN95 | | | | | DASSAULT AVIATION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001713_CR_FIRB | 969500LEKCHH6VV86P94 | | | | | BOLLORE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001714_CR_FIRB | 969500UX71LCE8MAY492 | | | | | ELIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001715_CR_FIRB | 969500519GPPQNAMTH05 | | | | | B S A FINANCES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001716_CR_FIRB | 969500W55UQUHWOSRB80 | | | | | EUROSIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001717_CR_FIRB | 969500LHIH3NT7PK1V89 | | | | | ORPEA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001718_CR_FIRB | 969500OGZDTIIRLRQU17 | | | | | BOUYGUES IMMOBILIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001719_CR_FIRB | 969500SWRDP1AYZYDX76 | | | | | SCDM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001720_CR_FIRB | 9695007Q9M1S87XUJV47 | | | | | BOUYGUES TELECOM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001721_CR_FIRB | 9695001VLC2KYXX0DW73 | | | | | COMPAGNIE PLASTIC OMNIUM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001722_CR_FIRB | 549300JQIZM6CL7POC81 | | | | | SUEZ | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001723_CR_FIRB | 969500IKZVNVMKPAY661 | | | | | RUBIS ENERGIE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001724_CR_FIRB | 969500PWCKUA6QNO8Y23 | | | | | MOTIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001725_CR_FIRB | 5493001EZOOA66PTBR68 | | | | | ATOS SE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001726_CR_FIRB | 969500WQFC6OAQYG7E65 | | | | | TELEVISION FRANCAISE 1 | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001727_CR_FIRB | 9695007JOO3V2B0GMP47 | | | | | DECATHLON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001728_CR_FIRB | 96950065LBWY0APQIM86 | | | | | DASSAULT SYSTEMES SE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001729_CR_FIRB | 969500OQXKE5WDM9M994 | | | | | EIFFAGE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001730_CR_FIRB | 969500R1521NUCTKXK79 | | | | | FONCIERE DE PARIS SIIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001731_CR_FIRB | 969500IL7U7UEI5ZYJ34 | | | | | BOUYGUES CONSTRUCTION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001732_CR_FIRB | 969500Q3PFE0726VMU34 | | | | | EIFFARIE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001733_CR_FIRB | 969500C656AA39O94N60 | | | | | EURAZEO | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001734_CR_FIRB | 969500ICGCY1PD6OT783 | | | | | ALTAREA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001735_CR_FIRB | 969500EGYS5J8YJ6P956 | | | | | HAVAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001736_CR_FIRB | 96950002Y0OVJGF76078 | | | | | GROUPE KEOLIS SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001737_CR_FIRB | 969500SXUPEA7RX9OA51 | | | | | FONCIERE EURIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001738_CR_FIRB | 969500LNLEL8KFXS7U25 | | | | | NEXITY LOGEMENT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001739_CR_FIRB | 969500BRQONOTJS0UN50 | | | | | ANF IMMOBILIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001740_CR_FIRB | 96950089H376W9LB3649 | | | | | RUBIS TERMINAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001741_CR_FIRB | 9695005PEG4IL375U849 | | | | | FINANCIERE DE L ODET | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001742_CR_FIRB | 9695006S0DLX9E1R1142 | | | | | TECHNIP FRANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001743_CR_FIRB | 969500P1T9REJ2Y8HS19 | | | | | LISEA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001744_CR_FIRB | 96950089OR2LOR1SM021 | | | | | GROUPE ARNAULT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001745_CR_FIRB | 549300TPMBM6S3XOIF71 | | | | | GROUPE ADEO | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001746_CR_FIRB | 969500HXH031HJIFGL63 | | | | | PEUGEOT CITROEN AUTOMOBILES SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001747_CR_FIRB | 969500N2QX5LGFFZ0I67 | | | | | FONCIERE DES MURS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001748_CR_FIRB | 529900FWTU88V844B672 | | | | | TOTAL TREASURY | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001749_CR_FIRB | 969500WEPS61H6TJM037 | | | | | KORIAN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001750_CR_FIRB | 969500S7Q366PZ8ZJS72 | | | | | IPSEN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001751_CR_FIRB | 969500QQ1X5XHG649644 | | | | | VIRBAC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001752_CR_FIRB | 969500T0V37NV3M8PR58 | | | | | ALTRAN TECHNOLOGIES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001753_CR_FIRB | 969500TPU5T3HA5D1F11 | | | | | BUREAU VERITAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001754_CR_FIRB | 9695004GI61FHFFNRG61 | | | | | TELEPERFORMANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001755_CR_FIRB | 549300AK8Y0LBIQ4T071 | | | | | BIOMERIEUX | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001756_CR_FIRB | 969500C1KK5OLNWK1S69 | | | | | INGENICO GROUP | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001757_CR_FIRB | 969500UU4O58BR802Y55 | | | | | LISI | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001758_CR_FIRB | 969500UR00DF63I0VH67 | | | | | BIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001759_CR_FIRB | | | | FR0013269123 | | RUBIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001760_CR_FIRB | | | | FR0000071946 | | ALTEN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001761_CR_FIRB | 9695005MEI7OUPU2TR60 | | | FR0010918292 | | TECHNICOLOR | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001762_CR_FIRB | 9695007ZEQ7M0OE74G82 | | | | | EUROTUNNEL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001763_CR_FIRB | 9695000UMPNY21KKDO98 | | | | | BOIRON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001764_CR_FIRB | | | | FR0000052292 | | HERMES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001765_CR_FIRB | 969500M1XNLOXJ9HOI75 | | | | | COMPAGNIE FINANCIERE DE BOURBON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001766_CR_FIRB | 969500D830K8WFLKFS83 | | | | | SOMFY | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001767_CR_FIRB | 96950018NOMJX5XRH047 | | | | | METROPOLE TV | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001709_CR_AIRB | 969500XCSBJ69XGNZ328 | | | | | SEMYRHAMIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001710_CR_AIRB | 969500FJUGIPLYLEEC76 | | | | | ARTEMIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001711_CR_AIRB | 9695008MET09TEOXJ173 | | | | | COMPAGNIE DE CORNOUAILLE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001712_CR_AIRB | 969500CVFTUT88V8QN95 | | | | | DASSAULT AVIATION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001713_CR_AIRB | 969500LEKCHH6VV86P94 | | | | | BOLLORE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001714_CR_AIRB | 969500UX71LCE8MAY492 | | | | | ELIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001715_CR_AIRB | 969500519GPPQNAMTH05 | | | | | B S A FINANCES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001716_CR_AIRB | 969500W55UQUHWOSRB80 | | | | | EUROSIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001717_CR_AIRB | 969500LHIH3NT7PK1V89 | | | | | ORPEA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001718_CR_AIRB | 969500OGZDTIIRLRQU17 | | | | | BOUYGUES IMMOBILIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001719_CR_AIRB | 969500SWRDP1AYZYDX76 | | | | | SCDM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001720_CR_AIRB | 9695007Q9M1S87XUJV47 | | | | | BOUYGUES TELECOM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001721_CR_AIRB | 9695001VLC2KYXX0DW73 | | | | | COMPAGNIE PLASTIC OMNIUM | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001722_CR_AIRB | 549300JQIZM6CL7POC81 | | | | | SUEZ | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001723_CR_AIRB | 969500IKZVNVMKPAY661 | | | | | RUBIS ENERGIE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001724_CR_AIRB | 969500PWCKUA6QNO8Y23 | | | | | MOTIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001725_CR_AIRB | 5493001EZOOA66PTBR68 | | | | | ATOS SE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001726_CR_AIRB | 969500WQFC6OAQYG7E65 | | | | | TELEVISION FRANCAISE 1 | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001727_CR_AIRB | 9695007JOO3V2B0GMP47 | | | | | DECATHLON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001728_CR_AIRB | 96950065LBWY0APQIM86 | | | | | DASSAULT SYSTEMES SE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001729_CR_AIRB | 969500OQXKE5WDM9M994 | | | | | EIFFAGE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001730_CR_AIRB | 969500R1521NUCTKXK79 | | | | | FONCIERE DE PARIS SIIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001731_CR_AIRB | 969500IL7U7UEI5ZYJ34 | | | | | BOUYGUES CONSTRUCTION | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001732_CR_AIRB | 969500Q3PFE0726VMU34 | | | | | EIFFARIE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001733_CR_AIRB | 969500C656AA39O94N60 | | | | | EURAZEO | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001734_CR_AIRB | 969500ICGCY1PD6OT783 | | | | | ALTAREA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001735_CR_AIRB | 969500EGYS5J8YJ6P956 | | | | | HAVAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001736_CR_AIRB | 96950002Y0OVJGF76078 | | | | | GROUPE KEOLIS SAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001737_CR_AIRB | 969500SXUPEA7RX9OA51 | | | | | FONCIERE EURIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001738_CR_AIRB | 969500LNLEL8KFXS7U25 | | | | | NEXITY LOGEMENT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001739_CR_AIRB | 969500BRQONOTJS0UN50 | | | | | ANF IMMOBILIER | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001740_CR_AIRB | 96950089H376W9LB3649 | | | | | RUBIS TERMINAL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001741_CR_AIRB | 9695005PEG4IL375U849 | | | | | FINANCIERE DE L ODET | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001742_CR_AIRB | 9695006S0DLX9E1R1142 | | | | | TECHNIP FRANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001743_CR_AIRB | 969500P1T9REJ2Y8HS19 | | | | | LISEA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001744_CR_AIRB | 96950089OR2LOR1SM021 | | | | | GROUPE ARNAULT | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001745_CR_AIRB | 549300TPMBM6S3XOIF71 | | | | | GROUPE ADEO | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001746_CR_AIRB | 969500HXH031HJIFGL63 | | | | | PEUGEOT CITROEN AUTOMOBILES SA | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001747_CR_AIRB | 969500N2QX5LGFFZ0I67 | | | | | FONCIERE DES MURS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001748_CR_AIRB | 529900FWTU88V844B672 | | | | | TOTAL TREASURY | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001749_CR_AIRB | 969500WEPS61H6TJM037 | | | | | KORIAN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001750_CR_AIRB | 969500S7Q366PZ8ZJS72 | | | | | IPSEN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001751_CR_AIRB | 969500QQ1X5XHG649644 | | | | | VIRBAC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001752_CR_AIRB | 969500T0V37NV3M8PR58 | | | | | ALTRAN TECHNOLOGIES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001753_CR_AIRB | 969500TPU5T3HA5D1F11 | | | | | BUREAU VERITAS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001754_CR_AIRB | 9695004GI61FHFFNRG61 | | | | | TELEPERFORMANCE | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001755_CR_AIRB | 549300AK8Y0LBIQ4T071 | | | | | BIOMERIEUX | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001756_CR_AIRB | 969500C1KK5OLNWK1S69 | | | | | INGENICO GROUP | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001757_CR_AIRB | 969500UU4O58BR802Y55 | | | | | LISI | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| LC_0001758_CR_AIRB | 969500UR00DF63I0VH67 | | | | | BIC | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001759_CR_AIRB | | | | FR0013269123 | | RUBIS | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001760_CR_AIRB | | | | FR0000071946 | | ALTEN | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001761_CR_AIRB | 9695005MEI7OUPU2TR60 | | | FR0010918292 | | TECHNICOLOR | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001762_CR_AIRB | 9695007ZEQ7M0OE74G82 | | | | | EUROTUNNEL | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001763_CR_AIRB | 9695000UMPNY21KKDO98 | | | | | BOIRON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001764_CR_AIRB | | | | FR0000052292 | | HERMES | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001765_CR_AIRB | 969500M1XNLOXJ9HOI75 | | | | | COMPAGNIE FINANCIERE DE BOURBON | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001766_CR_AIRB | 969500D830K8WFLKFS83 | | | | | SOMFY | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001767_CR_AIRB | 96950018NOMJX5XRH047 | | | | | METROPOLE TV | FR | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001923_CT_AIRB | 969500GVS02SJYG9S632 | | | | | CARREFOUR BANQUE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001924_CT_AIRB | 96950001WI712W7PQG45 | | | | | RCI BANQUE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001925_CT_AIRB | 969500E07BR6468F5910 | | | | | ONEY BANK | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| IN_0001923_CR_FIRB | 969500GVS02SJYG9S632 | | | | | CARREFOUR BANQUE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001924_CR_FIRB | 96950001WI712W7PQG45 | | | | | RCI BANQUE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001925_CR_FIRB | 969500E07BR6468F5910 | | | | | ONEY BANK | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| IN_0001923_CR_AIRB | 969500GVS02SJYG9S632 | | | | | CARREFOUR BANQUE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001924_CR_AIRB | 96950001WI712W7PQG45 | | | | | RCI BANQUE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001925_CR_AIRB | 969500E07BR6468F5910 | | | | | ONEY BANK | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| IN_0001923_CC_FIRB | 969500GVS02SJYG9S632 | | | | | CARREFOUR BANQUE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001924_CC_FIRB | 96950001WI712W7PQG45 | | | | | RCI BANQUE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |

| Counterparty code | Legal entity identifier (LEI) | Credit register code | Commercial register code | ISIN code | Bloomberg ticker | Name | Geographical area | Portfolio name | Sector of the counterparty | Type of exposures | Type of facility | Type of risk | Regulatory approach |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 |
| IN_0001925_CC_FIRB | 969500E07BR6468F5910 | | | | | ONEY BANK | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| IN_0001923_CC_AIRB | 969500GVS02SJYG9S632 | | | | | CARREFOUR BANQUE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001924_CC_AIRB | 96950001WI712W7PQG45 | | | | | RCI BANQUE | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| IN_0001925_CC_AIRB | 969500E07BR6468F5910 | | | | | ONEY BANK | FR | Institutions sample | Credit institutions | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001769_CT_FIRB | 52990050M4WPD32PHG16 | 2835109-6 | | | | C&F International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001769_CT_AIRB | 52990050M4WPD32PHG16 | 2835109-6 | | | | C&F International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001769_CR_FIRB | 52990050M4WPD32PHG16 | 2835109-6 | | | | C&F International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001769_CR_AIRB | 52990050M4WPD32PHG16 | 2835109-6 | | | | C&F International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001769_CC_FIRB | 52990050M4WPD32PHG16 | 2835109-6 | | | | C&F International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001769_CC_AIRB | 52990050M4WPD32PHG16 | 2835109-6 | | | | C&F International GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001770_CT_FIRB | 1AW6P2GG0FOINEBZUQ05 | 2677262-4 | | | | Vodafone Kabel Deutschland GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001770_CT_AIRB | 1AW6P2GG0FOINEBZUQ05 | 2677262-4 | | | | Vodafone Kabel Deutschland GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001770_CR_FIRB | 1AW6P2GG0FOINEBZUQ05 | 2677262-4 | | | | Vodafone Kabel Deutschland GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001770_CR_AIRB | 1AW6P2GG0FOINEBZUQ05 | 2677262-4 | | | | Vodafone Kabel Deutschland GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001770_CC_FIRB | 1AW6P2GG0FOINEBZUQ05 | 2677262-4 | | | | Vodafone Kabel Deutschland GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001770_CC_AIRB | 1AW6P2GG0FOINEBZUQ05 | 2677262-4 | | | | Vodafone Kabel Deutschland GmbH | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |
| LC_0001771_CT_FIRB | 5299006EQ03K3SSUYS12 | 2653513-8 | | | | Metro AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach |
| LC_0001771_CT_AIRB | 5299006EQ03K3SSUYS12 | 2653513-8 | | | | Metro AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach |
| LC_0001771_CR_FIRB | 5299006EQ03K3SSUYS12 | 2653513-8 | | | | Metro AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Foundation IRB approach |
| LC_0001771_CR_AIRB | 5299006EQ03K3SSUYS12 | 2653513-8 | | | | Metro AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Credit risk and free deliveries | Advanced IRB approach |
| LC_0001771_CC_FIRB | 5299006EQ03K3SSUYS12 | 2653513-8 | | | | Metro AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Foundation IRB approach |
| LC_0001771_CC_AIRB | 5299006EQ03K3SSUYS12 | 2653513-8 | | | | Metro AG | DE | Large corporate sample | Non-financial corporations | Exposures other than specialised lending | Not applicable | Counterparty credit risk | Advanced IRB approach |

## C 102.00 - Definition of Low Default Portfolios

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_FIRB_x0_R01_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 1 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R02_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 2 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R03_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 3 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R04_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 4 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R05_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 5 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R06_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 6 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R07_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 7 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R08_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 8 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R09_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 9 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R10_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 10 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R11_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 11 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R12_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 12 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R13_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 13 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R14_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 14 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R15_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 15 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R16_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 16 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R17_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 17 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R18_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 18 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_FIRB_x0_R19_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 19 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R20_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 20 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R21_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 21 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R22_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 22 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R23_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 23 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R24_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 24 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R25_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 25 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R26_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 26 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R27_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 27 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R28_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 28 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R29_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 29 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R30_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 30 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R31_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 31 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R32_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 32 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R33_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 33 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R34_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 34 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R35_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 35 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R36_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 36 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_FIRB_x0_R37_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 37 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R38_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 38 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R39_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 39 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R40_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 40 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R41_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 41 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R42_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 42 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R43_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 43 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R44_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 44 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R45_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 45 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R46_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 46 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R47_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 47 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R48_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 48 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R49_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 49 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R50_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 50 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R51_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 51 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R52_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 52 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R53_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 53 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R54_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 54 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_FIRB_x0_R55_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 55 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R56_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 56 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R57_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 57 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R58_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 58 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R59_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 59 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R60_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 60 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R61_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 61 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R62_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 62 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R63_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 63 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R64_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 64 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R65_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 65 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R66_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 66 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R67_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 67 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R68_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 68 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R69_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 69 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R70_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 70 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R71_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 71 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R72_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 72 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_FIRB_x0_R73_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 73 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R74_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 74 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R75_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 75 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R76_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 76 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R77_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 77 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R78_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 78 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R79_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 79 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R80_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 80 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R81_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 81 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R82_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 82 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R83_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 83 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R84_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 84 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R85_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 85 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R86_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 86 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R87_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 87 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R88_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 88 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R89_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 89 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R90_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 90 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_FIRB_x0_R91_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 91 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R92_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 92 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R93_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 93 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R94_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 94 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R95_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 95 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R96_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 96 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R97_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 97 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R98_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 98 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_R99_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 99 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_CIN_0003_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Credit institutions | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0155_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0116_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0117_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0118_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0119_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0120_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0121_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0122_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0012_CT_FIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Undrawn committed revolving credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0013_CT_FIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Undrawn committed term credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0014_CT_FIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Note issuance facility (NIF) and revolving underwriting facility (RUF) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0015_CT_FIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Undrawn committed other credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0016_CT_FIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Undrawn uncommitted credit lines | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0017_CT_FIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0018_CT_FIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Issued short term letter of credit and other medium-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0019_CT_FIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0020_CT_FIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Full risk (100%) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0003_CT_FIRB_AT_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_AU_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_BE_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_BG_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_BR_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_CA_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_CH_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_CN_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_CY_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_FIRB_CZ_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_DE_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_DK_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_EE_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_ES_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_FI_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_FR_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_GB_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_GR_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_HK_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_HR_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_HU_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_IE_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_IL_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_IT_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_JP_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_KR_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_LT_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_FIRB_LU_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_LV_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_MT_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_NL_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_NO_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_PL_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_PT_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_RO_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_RU_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_SE_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_SG_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_SI_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_SK_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_TR_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_US_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x2_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R01_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 1 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R02_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 2 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_FIRB_x0_R03_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 3 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R04_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 4 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R05_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 5 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R06_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 6 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R07_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 7 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R08_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 8 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R09_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 9 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R10_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 10 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R11_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 11 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R12_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 12 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R13_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 13 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R14_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 14 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R15_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 15 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R16_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 16 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R17_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 17 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R18_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 18 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R19_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 19 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R20_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 20 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_FIRB_x0_R21_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 21 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R22_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 22 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R23_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 23 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R24_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 24 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R25_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 25 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R26_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 26 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R27_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 27 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R28_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 28 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R29_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 29 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R30_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 30 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R31_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 31 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R32_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 32 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R33_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 33 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R34_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 34 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R35_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 35 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R36_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 36 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R37_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 37 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R38_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 38 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_FIRB_x0_R39_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 39 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R40_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 40 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R41_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 41 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R42_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 42 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R43_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 43 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R44_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 44 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R45_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 45 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R46_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 46 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R47_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 47 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R48_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 48 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R49_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 49 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R50_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 50 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R51_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 51 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R52_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 52 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R53_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 53 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R54_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 54 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R55_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 55 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R56_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 56 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_FIRB_x0_R57_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 57 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R58_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 58 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R59_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 59 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R60_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 60 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R61_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 61 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R62_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 62 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R63_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 63 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R64_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 64 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R65_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 65 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R66_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 66 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R67_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 67 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R68_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 68 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R69_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 69 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R70_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 70 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R71_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 71 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R72_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 72 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R73_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 73 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R74_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 74 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_FIRB_x0_R75_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 75 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R76_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 76 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R77_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 77 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R78_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 78 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R79_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 79 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R80_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 80 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R81_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 81 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R82_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 82 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R83_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 83 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R84_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 84 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R85_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 85 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R86_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 86 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R87_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 87 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R88_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 88 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R89_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 89 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R90_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 90 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R91_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 91 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R92_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 92 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_FIRB_x0_R93_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 93 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R94_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 94 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R95_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 95 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R96_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 96 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R97_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 97 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R98_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 98 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x0_R99_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 99 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0022_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0123_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0125_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0127_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0128_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0130_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0133_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0135_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0136_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0031_CT_FIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Undrawn committed revolving credit facility | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0032_CT_FIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Undrawn committed term credit facility | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0033_CT_FIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Note issuance facility (NIF) and revolving underwriting facility (RUF) | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0034_CT_FIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Undrawn committed other credit facility | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0035_CT_FIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Undrawn uncommitted credit lines | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0036_CT_FIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0037_CT_FIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Issued short term letter of credit and other medium-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0038_CT_FIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0039_CT_FIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Full risk (100%) | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0040_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_NFC_0040_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Non-financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_AT_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_AU_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_BE_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_BG_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_BR_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_CA_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_CH_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_CN_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_CY_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_FIRB_CZ_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_DE_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_DK_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_EE_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_ES_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_FI_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_FR_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_GB_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_GR_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_HK_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_HR_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_HU_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_IE_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_IL_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_IT_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_JP_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_KR_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_LT_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_FIRB_LU_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_LV_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_MT_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_NL_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_NO_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_PL_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_PT_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_RO_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_RU_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_SE_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_SG_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_SI_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_SK_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_TR_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_US_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_FIRB_x2_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_OFC_0040_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Other financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_OFC_0043_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Other financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Counterparties other than public sector entities | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_OFC_0046_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Other financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Public sector entities | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R01_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 1 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R02_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 2 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R03_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 3 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R04_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 4 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R05_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 5 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R06_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 6 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R07_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 7 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R08_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 8 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R09_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 9 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R10_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 10 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R11_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 11 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R12_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 12 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R13_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 13 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R14_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 14 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R15_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 15 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R16_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 16 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R17_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 17 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_AIRB_x0_R18_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 18 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R19_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 19 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R20_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 20 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R21_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 21 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R22_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 22 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R23_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 23 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R24_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 24 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R25_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 25 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R26_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 26 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R27_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 27 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R28_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 28 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R29_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 29 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R30_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 30 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R31_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 31 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R32_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 32 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R33_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 33 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R34_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 34 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R35_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 35 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_AIRB_x0_R36_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 36 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R37_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 37 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R38_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 38 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R39_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 39 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R40_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 40 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R41_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 41 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R42_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 42 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R43_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 43 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R44_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 44 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R45_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 45 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R46_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 46 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R47_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 47 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R48_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 48 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R49_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 49 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R50_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 50 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R51_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 51 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R52_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 52 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R53_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 53 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_AIRB_x0_R54_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 54 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R55_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 55 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R56_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 56 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R57_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 57 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R58_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 58 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R59_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 59 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R60_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 60 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R61_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 61 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R62_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 62 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R63_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 63 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R64_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 64 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R65_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 65 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R66_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 66 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R67_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 67 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R68_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 68 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R69_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 69 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R70_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 70 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R71_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 71 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_AIRB_x0_R72_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 72 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R73_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 73 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R74_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 74 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R75_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 75 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R76_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 76 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R77_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 77 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R78_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 78 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R79_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 79 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R80_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 80 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R81_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 81 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R82_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 82 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R83_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 83 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R84_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 84 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R85_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 85 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R86_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 86 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R87_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 87 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R88_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 88 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R89_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 89 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_AIRB_x0_R90_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 90 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R91_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 91 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R92_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 92 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R93_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 93 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R94_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 94 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R95_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 95 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R96_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 96 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R97_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 97 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R98_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 98 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_R99_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 99 | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_CIN_0003_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Credit institutions | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0155_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0116_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0117_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0118_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0119_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0120_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0121_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0122_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0012_CT_AIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Undrawn committed revolving credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0013_CT_AIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Undrawn committed term credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0014_CT_AIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Note issuance facility (NIF) and revolving underwriting facility (RUF) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0015_CT_AIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Undrawn committed other credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0016_CT_AIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Undrawn uncommitted credit lines | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0017_CT_AIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0018_CT_AIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Issued short term letter of credit and other medium-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0019_CT_AIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0020_CT_AIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Full risk (100%) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0003_CT_AIRB_AT_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_AU_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_BE_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_BG_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_BR_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_CA_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_CH_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_CN_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_AIRB_CY_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_CZ_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_DE_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_DK_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_EE_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_ES_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_FI_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_FR_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_GB_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_GR_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_HK_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_HR_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_HU_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_IE_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_IL_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_IT_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_JP_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_KR_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_AIRB_LT_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_LU_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_LV_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_MT_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_NL_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_NO_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_PL_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_PT_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_RO_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_RU_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_SE_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_SG_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_SI_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_SK_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_TR_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_US_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x2_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R01_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 1 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_AIRB_x0_R02_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 2 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R03_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 3 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R04_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 4 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R05_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 5 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R06_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 6 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R07_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 7 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R08_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 8 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R09_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 9 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R10_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 10 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R11_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 11 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R12_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 12 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R13_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 13 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R14_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 14 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R15_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 15 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R16_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 16 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R17_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 17 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R18_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 18 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R19_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 19 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_AIRB_x0_R20_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 20 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R21_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 21 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R22_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 22 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R23_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 23 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R24_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 24 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R25_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 25 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R26_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 26 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R27_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 27 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R28_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 28 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R29_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 29 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R30_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 30 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R31_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 31 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R32_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 32 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R33_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 33 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R34_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 34 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R35_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 35 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R36_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 36 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R37_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 37 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_AIRB_x0_R38_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 38 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R39_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 39 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R40_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 40 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R41_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 41 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R42_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 42 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R43_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 43 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R44_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 44 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R45_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 45 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R46_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 46 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R47_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 47 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R48_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 48 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R49_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 49 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R50_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 50 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R51_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 51 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R52_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 52 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R53_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 53 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R54_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 54 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R55_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 55 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_AIRB_x0_R56_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 56 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R57_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 57 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R58_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 58 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R59_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 59 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R60_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 60 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R61_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 61 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R62_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 62 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R63_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 63 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R64_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 64 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R65_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 65 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R66_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 66 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R67_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 67 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R68_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 68 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R69_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 69 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R70_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 70 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R71_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 71 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R72_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 72 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R73_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 73 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_AIRB_x0_R74_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 74 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R75_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 75 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R76_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 76 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R77_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 77 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R78_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 78 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R79_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 79 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R80_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 80 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R81_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 81 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R82_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 82 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R83_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 83 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R84_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 84 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R85_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 85 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R86_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 86 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R87_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 87 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R88_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 88 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R89_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 89 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R90_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 90 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R91_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 91 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_AIRB_x0_R92_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 92 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R93_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 93 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R94_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 94 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R95_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 95 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R96_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 96 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R97_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 97 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R98_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 98 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x0_R99_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 99 | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0022_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0123_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0125_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0127_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0128_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0130_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0133_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0135_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0136_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0031_CT_AIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Undrawn committed revolving credit facility | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0032_CT_AIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Undrawn committed term credit facility | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0033_CT_AIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Note issuance facility (NIF) and revolving underwriting facility (RUF) | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0034_CT_AIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Undrawn committed other credit facility | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0035_CT_AIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Undrawn uncommitted credit lines | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0036_CT_AIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0037_CT_AIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Issued short term letter of credit and other medium-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0038_CT_AIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0039_CT_AIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Full risk (100%) | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0040_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_NFC_0040_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Non-financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_AT_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_AU_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_BE_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_BG_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_BR_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_CA_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_CH_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_CN_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_AIRB_CY_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_CZ_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_DE_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_DK_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_EE_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_ES_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_FI_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_FR_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_GB_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_GR_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_HK_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_HR_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_HU_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_IE_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_IL_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_IT_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_JP_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_KR_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_AIRB_LT_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_LU_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_LV_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_MT_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_NL_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_NO_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_PL_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_PT_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_RO_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_RU_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_SE_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_SG_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_SI_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_SK_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_TR_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_US_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CT_AIRB_x2_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_OFC_0040_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Other financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_OFC_0043_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Other financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Counterparties other than public sector entities | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_OFC_0046_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Other financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Public sector entities | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0022_CR_FIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CR_FIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0022_CR_AIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CR_AIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0022_CC_FIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CC_FIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0022_CC_AIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0040_CC_AIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0083_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0083_CR_FIRB_x0_Rx0_ALL | Sovereign | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0083_CC_FIRB_x0_Rx0_ALL | Sovereign | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0083_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0083_CR_AIRB_x0_Rx0_ALL | Sovereign | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0083_CC_AIRB_x0_Rx0_ALL | Sovereign | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0002_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0002_CR_FIRB_x0_Rx0_ALL | Sovereign | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0002_CC_FIRB_x0_Rx0_ALL | Sovereign | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0002_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0002_CR_AIRB_x0_Rx0_ALL | Sovereign | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0002_CC_AIRB_x0_Rx0_ALL | Sovereign | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CR_FIRB_x0_Rx0_ALL | Sovereign | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CC_FIRB_x0_Rx0_ALL | Sovereign | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CR_AIRB_x0_Rx0_ALL | Sovereign | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CC_AIRB_x0_Rx0_ALL | Sovereign | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0083_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0002_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0083_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0002_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0083_CR_FIRB_x0_Rx0_ALL | Institutions | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0002_CR_FIRB_x0_Rx0_ALL | Institutions | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CR_FIRB_x0_Rx0_ALL | Institutions | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0083_CR_AIRB_x0_Rx0_ALL | Institutions | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0002_CR_AIRB_x0_Rx0_ALL | Institutions | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CR_AIRB_x0_Rx0_ALL | Institutions | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0083_CC_FIRB_x0_Rx0_ALL | Institutions | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0002_CC_FIRB_x0_Rx0_ALL | Institutions | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CC_FIRB_x0_Rx0_ALL | Institutions | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0083_CC_AIRB_x0_Rx0_ALL | Institutions | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0002_CC_AIRB_x0_Rx0_ALL | Institutions | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0003_CC_AIRB_x0_Rx0_ALL | Institutions | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0084_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0084_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0084_CR_AIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0084_CR_FIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0084_CC_AIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0084_CC_FIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_GOV_0003_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | General governments | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_GOV_0003_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | General governments | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_FIRB_x0_R01_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 1 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R02_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 2 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R03_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 3 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R04_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 4 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R05_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 5 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R06_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 6 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R07_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 7 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R08_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 8 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R09_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 9 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R10_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 10 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R11_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 11 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R12_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 12 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R13_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 13 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R14_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 14 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R15_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 15 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R16_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 16 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R17_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 17 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R18_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 18 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R19_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 19 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_FIRB_x0_R20_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 20 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R21_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 21 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R22_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 22 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R23_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 23 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R24_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 24 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R25_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 25 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R26_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 26 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R27_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 27 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R28_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 28 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R29_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 29 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R30_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 30 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R31_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 31 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R32_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 32 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R33_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 33 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R34_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 34 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R35_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 35 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R36_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 36 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R37_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 37 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_FIRB_x0_R38_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 38 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R39_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 39 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R40_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 40 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R41_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 41 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R42_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 42 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R43_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 43 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R44_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 44 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R45_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 45 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R46_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 46 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R47_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 47 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R48_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 48 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R49_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 49 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R50_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 50 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R51_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 51 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R52_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 52 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R53_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 53 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R54_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 54 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R55_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 55 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R56_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 56 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_FIRB_x0_R57_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 57 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R58_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 58 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R59_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 59 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R60_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 60 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R61_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 61 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R62_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 62 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R63_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 63 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R64_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 64 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R65_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 65 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R66_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 66 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R67_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 67 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R68_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 68 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R69_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 69 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R70_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 70 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R71_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 71 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R72_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 72 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R73_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 73 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R74_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 74 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_FIRB_x0_R75_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 75 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R76_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 76 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R77_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 77 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R78_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 78 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R79_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 79 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R80_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 80 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R81_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 81 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R82_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 82 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R83_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 83 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R84_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 84 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R85_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 85 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R86_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 86 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R87_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 87 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R88_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 88 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R89_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 89 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R90_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 90 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R91_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 91 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R92_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 92 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R93_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 93 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R94_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 94 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_FIRB_x0_R95_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 95 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R96_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 96 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R97_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 97 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R98_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 98 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_R99_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 99 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_CBA_0003_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Central banks | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0155_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0116_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0117_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0118_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0119_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0120_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0121_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0122_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0012_CT_FIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Undrawn committed revolving credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0013_CT_FIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Undrawn committed term credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0014_CT_FIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Note issuance facility (NIF) and revolving underwriting facility (RUF) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0015_CT_FIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Undrawn committed other credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0016_CT_FIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Undrawn uncommitted credit lines | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0017_CT_FIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0018_CT_FIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Issued short term letter of credit and other medium-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0019_CT_FIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0020_CT_FIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Full risk (100%) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0003_CT_FIRB_AT_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_AU_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_BE_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_BG_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_BR_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_CA_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_CH_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_CN_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_CY_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_CZ_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_DE_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_FIRB_DK_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_EE_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_ES_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_FI_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_FR_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_GB_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_GR_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_HK_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_HR_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_HU_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_IE_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_IL_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_IT_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_JP_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_KR_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_LT_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_LU_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_LV_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_MT_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_FIRB_NL_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_NO_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_PL_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_PT_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_RO_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_RU_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_SE_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_SG_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_SI_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_SK_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_TR_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_US_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x2_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R01_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 1 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R02_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 2 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R03_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 3 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R04_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 4 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R05_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 5 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R06_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 6 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_AIRB_x0_R07_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 7 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R08_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 8 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R09_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 9 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R10_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 10 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R11_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 11 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R12_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 12 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R13_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 13 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R14_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 14 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R15_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 15 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R16_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 16 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R17_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 17 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R18_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 18 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R19_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 19 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R20_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 20 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R21_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 21 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R22_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 22 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R23_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 23 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R24_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 24 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R25_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 25 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_AIRB_x0_R26_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 26 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R27_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 27 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R28_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 28 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R29_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 29 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R30_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 30 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R31_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 31 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R32_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 32 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R33_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 33 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R34_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 34 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R35_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 35 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R36_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 36 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R37_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 37 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R38_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 38 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R39_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 39 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R40_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 40 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R41_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 41 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R42_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 42 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R43_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 43 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R44_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 44 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_AIRB_x0_R45_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 45 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R46_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 46 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R47_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 47 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R48_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 48 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R49_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 49 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R50_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 50 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R51_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 51 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R52_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 52 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R53_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 53 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R54_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 54 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R55_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 55 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R56_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 56 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R57_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 57 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R58_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 58 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R59_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 59 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R60_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 60 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R61_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 61 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R62_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 62 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R63_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 63 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_AIRB_x0_R64_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 64 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R65_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 65 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R66_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 66 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R67_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 67 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R68_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 68 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R69_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 69 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R70_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 70 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R71_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 71 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R72_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 72 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R73_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 73 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R74_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 74 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R75_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 75 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R76_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 76 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R77_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 77 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R78_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 78 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R79_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 79 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R80_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 80 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R81_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 81 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R82_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 82 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_AIRB_x0_R83_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 83 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R84_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 84 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R85_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 85 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R86_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 86 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R87_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 87 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R88_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 88 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R89_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 89 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R90_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 90 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R91_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 91 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R92_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 92 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R93_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 93 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R94_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 94 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R95_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 95 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R96_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 96 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R97_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 97 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R98_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 98 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x0_R99_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 99 | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_CBA_0003_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Central banks | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0155_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0116_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0117_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0118_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0119_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0120_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0121_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0122_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0012_CT_AIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Undrawn committed revolving credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0013_CT_AIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Undrawn committed term credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0014_CT_AIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Note issuance facility (NIF) and revolving underwriting facility (RUF) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0015_CT_AIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Undrawn committed other credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0016_CT_AIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Undrawn uncommitted credit lines | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0017_CT_AIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0018_CT_AIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Issued short term letter of credit and other medium-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0019_CT_AIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0020_CT_AIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Full risk (100%) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0003_CT_AIRB_AT_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_AU_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_BE_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_BG_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_BR_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_CA_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_CH_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_CN_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_CY_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_CZ_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_DE_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_DK_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_EE_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_ES_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_FI_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_FR_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_GB_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_GR_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_AIRB_HK_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_HR_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_HU_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_IE_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_IL_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_IT_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_JP_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_KR_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_LT_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_LU_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_LV_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_MT_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_NL_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_NO_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_PL_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_PT_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_RO_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_RU_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_SE_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_ALL_0003_CT_AIRB_SG_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_SI_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_SK_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_TR_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_US_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_AIRB_x2_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_GOV_0003_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | General governments | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_GOV_0003_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | General governments | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_CIN_0003_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Credit institutions | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_CIN_0003_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Credit institutions | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0147_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0148_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0147_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0148_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0147_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0147_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0151_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0152_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0151_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0152_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0151_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0151_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0002_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_NFC_0003_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Non-financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_AT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_AU_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_BE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_BG_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_BR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_CA_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_CH_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_CN_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_CY_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_AIRB_CZ_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_DE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_DK_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_EE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_ES_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_FI_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_FR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_GB_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_GR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_HK_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_HR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_HU_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_IE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_IL_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_IT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_JP_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_AIRB_KR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_LT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_LU_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_LV_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_MT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_NL_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_NO_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_PL_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_PT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_RO_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_RU_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_SE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_SG_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_SI_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_SK_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_AIRB_TR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_US_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x2_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_OFC_0003_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Other financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0002_CR_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CR_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0002_CC_AIRB_x0_Rx0_ALL | Specialised lending | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CC_AIRB_x0_Rx0_ALL | Specialised lending | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0083_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0083_CR_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0083_CC_AIRB_x0_Rx0_ALL | Specialised lending | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0002_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_NFC_0003_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Non-financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_AT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_FIRB_AU_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_BE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_BG_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_BR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_CA_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_CH_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_CN_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_CY_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_CZ_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_DE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_DK_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_EE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_ES_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_FI_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_FR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_FIRB_GB_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_GR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_HK_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_HR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_HU_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_IE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_IL_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_IT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_JP_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_KR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_LT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_LU_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_LV_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_MT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_NL_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_FIRB_NO_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_PL_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_PT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_RO_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_RU_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_SE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_SG_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_SI_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_SK_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_TR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_US_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x2_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_OFC_0003_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Other financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0002_CR_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CR_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0002_CC_FIRB_x0_Rx0_ALL | Specialised lending | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CC_FIRB_x0_Rx0_ALL | Specialised lending | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0083_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0083_CR_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0083_CC_FIRB_x0_Rx0_ALL | Specialised lending | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0002_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_AT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | AT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_AU_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | AU | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_BE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | BE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_BG_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | BG | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_BR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | BR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_CA_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | CA | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_CH_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | CH | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_CN_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | CN | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_SLSC_CY_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | CY | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_CZ_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | CZ | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_DE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | DE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_DK_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | DK | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_EE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | EE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_ES_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | ES | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_FI_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | FI | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_FR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | FR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_GB_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | GB | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_GR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | GR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_HK_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | HK | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_HR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | HR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_HU_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | HU | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_IE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | IE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_IL_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | IL | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_SLSC_IT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | IT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_JP_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | JP | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_KR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | KR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_LT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | LT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_LU_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | LU | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_LV_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | LV | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_MT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | MT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_NL_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | NL | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_NO_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | NO | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_PL_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | PL | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_PT_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | PT | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_RO_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | RO | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_RU_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | RU | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_SE_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | SE | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_SG_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | SG | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_SLSC_SI_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | SI | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_SK_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | SK | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_TR_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | TR | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_US_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | US | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_SLSC_x2_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Other countries | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0002_CR_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CR_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0002_CC_SLSC_x0_Rx0_ALL | Specialised lending | Counterparty credit risk | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CC_SLSC_x0_Rx0_ALL | Specialised lending | Counterparty credit risk | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0083_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0083_CR_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0083_CC_SLSC_x0_Rx0_ALL | Specialised lending | Counterparty credit risk | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_Rx0_OTH | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Other |
| GOVT_ALL_0003_CT_AIRB_x0_Rx0_OTH | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Other |
| INST_ALL_0003_CT_AIRB_x0_Rx0_OTH | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Other |
| INST_ALL_0003_CT_FIRB_x0_Rx0_OTH | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Other |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0040_CT_AIRB_x0_Rx0_OTH | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Other |
| LCOR_ALL_0040_CT_FIRB_x0_Rx0_OTH | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Other |
| COSP_ALL_0003_CT_AIRB_x0_Rx0_OTH | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Other |
| COSP_ALL_0003_CT_FIRB_x0_Rx0_OTH | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Other |
| COSP_ALL_0003_CT_SLSC_x0_Rx0_OTH | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Other |
| COSP_ALL_0003_CT_FIRB_x0_R01_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 1 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R02_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 2 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R03_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 3 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R04_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 4 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R05_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 5 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R06_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 6 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R07_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 7 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R08_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 8 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R09_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 9 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R10_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 10 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_FIRB_x0_R11_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 11 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R12_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 12 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R13_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 13 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R14_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 14 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R15_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 15 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R16_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 16 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R17_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 17 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R18_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 18 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R19_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 19 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R20_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 20 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R21_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 21 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R22_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 22 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R23_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 23 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R24_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 24 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R25_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 25 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_FIRB_x0_R26_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 26 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R27_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 27 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R28_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 28 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R29_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 29 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R30_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 30 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R31_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 31 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R32_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 32 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R33_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 33 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R34_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 34 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R35_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 35 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R36_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 36 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R37_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 37 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R38_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 38 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R39_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 39 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R40_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 40 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_FIRB_x0_R41_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 41 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R42_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 42 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R43_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 43 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R44_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 44 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R45_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 45 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R46_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 46 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R47_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 47 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R48_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 48 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R49_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 49 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R50_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 50 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R51_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 51 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R52_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 52 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R53_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 53 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R54_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 54 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R55_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 55 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_FIRB_x0_R56_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 56 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R57_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 57 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R58_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 58 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R59_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 59 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R60_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 60 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R61_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 61 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R62_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 62 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R63_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 63 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R64_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 64 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R65_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 65 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R66_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 66 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R67_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 67 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R68_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 68 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R69_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 69 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R70_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 70 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R71_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 71 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_FIRB_x0_R72_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 72 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R73_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 73 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R74_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 74 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R75_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 75 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R76_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 76 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R77_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 77 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R78_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 78 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R79_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 79 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R80_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 80 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R81_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 81 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R82_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 82 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R83_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 83 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R84_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 84 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R85_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 85 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R86_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 86 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R87_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 87 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_FIRB_x0_R88_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 88 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R89_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 89 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R90_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 90 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R91_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 91 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R92_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 92 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R93_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 93 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R94_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 94 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R95_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 95 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R96_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 96 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R97_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 97 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R98_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 98 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_FIRB_x0_R99_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 99 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R01_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 1 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R02_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 2 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R03_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 3 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R04_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 4 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_AIRB_x0_R05_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 5 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R06_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 6 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R07_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 7 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R08_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 8 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R09_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 9 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R10_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 10 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R11_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 11 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R12_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 12 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R13_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 13 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R14_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 14 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R15_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 15 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R16_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 16 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R17_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 17 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R18_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 18 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R19_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 19 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R20_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 20 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_AIRB_x0_R21_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 21 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R22_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 22 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R23_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 23 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R24_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 24 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R25_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 25 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R26_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 26 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R27_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 27 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R28_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 28 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R29_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 29 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R30_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 30 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R31_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 31 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R32_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 32 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R33_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 33 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R34_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 34 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R35_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 35 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R36_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 36 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_AIRB_x0_R37_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 37 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R38_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 38 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R39_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 39 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R40_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 40 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R41_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 41 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R42_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 42 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R43_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 43 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R44_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 44 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R45_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 45 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R46_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 46 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R47_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 47 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R48_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 48 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R49_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 49 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R50_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 50 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R51_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 51 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R52_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 52 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
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| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_AIRB_x0_R53_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 53 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R54_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 54 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R55_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 55 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R56_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 56 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R57_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 57 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R58_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 58 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R59_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 59 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R60_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 60 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R61_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 61 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R62_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 62 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R63_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 63 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R64_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 64 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R65_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 65 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R66_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 66 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R67_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 67 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R68_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 68 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_AIRB_x0_R69_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 69 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R70_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 70 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R71_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 71 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R72_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 72 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R73_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 73 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R74_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 74 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R75_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 75 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R76_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 76 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R77_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 77 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R78_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 78 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R79_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 79 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R80_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 80 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R81_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 81 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R82_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 82 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R83_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 83 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R84_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 84 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0003_CT_AIRB_x0_R85_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 85 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R86_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 86 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R87_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 87 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R88_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 88 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R89_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 89 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R90_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 90 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R91_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 91 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R92_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 92 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R93_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 93 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R94_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 94 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R95_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 95 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R96_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 96 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R97_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 97 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R98_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 98 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0003_CT_AIRB_x0_R99_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 99 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0214_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Project finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0214_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Project finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0214_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Project finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0217_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0217_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0217_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0215_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Object finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0215_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Object finance | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0215_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Object finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0216_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - commodities finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0216_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - commodities finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0216_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - commodities finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0012_CT_FIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn committed revolving credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0013_CT_FIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn committed term credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0014_CT_FIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Note issuance facility (NIF) and revolving underwriting facility (RUF) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0015_CT_FIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn committed other credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0016_CT_FIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn uncommitted credit lines | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0017_CT_FIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0018_CT_FIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Issued short term letter of credit and other medium-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0019_CT_FIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0020_CT_FIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Full risk (100%) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0012_CT_AIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn committed revolving credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0013_CT_AIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn committed term credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0014_CT_AIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Note issuance facility (NIF) and revolving underwriting facility (RUF) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0015_CT_AIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn committed other credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0016_CT_AIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn uncommitted credit lines | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0017_CT_AIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0018_CT_AIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Issued short term letter of credit and other medium-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0019_CT_AIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0020_CT_AIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Full risk (100%) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0012_CT_SLSC_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn committed revolving credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0013_CT_SLSC_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn committed term credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0014_CT_SLSC_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Note issuance facility (NIF) and revolving underwriting facility (RUF) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0015_CT_SLSC_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn committed other credit facility | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0016_CT_SLSC_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn uncommitted credit lines | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0017_CT_SLSC_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0018_CT_SLSC_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Issued short term letter of credit and other medium-risk off-balance sheet items | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0019_CT_SLSC_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0020_CT_SLSC_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Full risk (100%) | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0155_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0116_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0117_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0118_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0119_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0120_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0121_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0122_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0155_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0116_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0117_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0118_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0119_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0120_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0121_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0122_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0147_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0147_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0151_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0151_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0155_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0116_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0117_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0118_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0119_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0120_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0121_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0122_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0147_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0151_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_HOU_0040_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Household | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_HOU_0040_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Household | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_HOU_0003_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Household | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_HOU_0003_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Household | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_NFC_0003_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Non-financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_OFC_0003_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Other financial corporations | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_HOU_0003_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Household | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0156_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0157_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0156_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0157_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0156_CR_FIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0157_CR_FIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0156_CR_AIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0157_CR_AIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0156_CC_FIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0157_CC_FIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0156_CC_AIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0157_CC_AIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0158_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0158_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0158_CR_AIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0158_CR_FIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0158_CC_AIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0158_CC_FIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. and <=EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0159_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0160_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0159_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0160_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0161_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0161_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0159_CR_FIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0160_CR_FIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| LCOR_ALL_0159_CR_AIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0160_CR_AIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0161_CR_AIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0161_CR_FIRB_x0_Rx0_ALL | Large corporate | Credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0159_CC_FIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0160_CC_FIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0159_CC_AIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0160_CC_AIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0161_CC_AIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0161_CC_FIRB_x0_Rx0_ALL | Large corporate | Counterparty credit risk | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 500 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0218_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Eligible covered bonds | Not applicable | Not applicable | Not applicable |
| INST_ALL_0218_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Eligible covered bonds | Not applicable | Not applicable | Not applicable |
| INST_ALL_0219_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Other than eligible covered bonds | Not applicable | Not applicable | Not applicable |
| INST_ALL_0219_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Other than eligible covered bonds | Not applicable | Not applicable | Not applicable |
| INST_GOV_0043_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | General governments | Non-defaulted | Not applicable | Not applicable | Not applicable | Counterparties other than public sector entities | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_GOV_0043_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | General governments | Non-defaulted | Not applicable | Not applicable | Not applicable | Counterparties other than public sector entities | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_GOV_0043_CT-_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | General governments | Non-defaulted | Not applicable | Not applicable | Not applicable | Counterparties other than public sector entities | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| GOVT_GOV_0043_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | General governments | Non-defaulted | Not applicable | Not applicable | Not applicable | Counterparties other than public sector entities | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_GOV_0046_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | General governments | Non-defaulted | Not applicable | Not applicable | Not applicable | Public sector entities | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_GOV_0046_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | General governments | Non-defaulted | Not applicable | Not applicable | Not applicable | Public sector entities | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_GOV_0046_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | General governments | Non-defaulted | Not applicable | Not applicable | Not applicable | Public sector entities | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_GOV_0046_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | General governments | Non-defaulted | Not applicable | Not applicable | Not applicable | Public sector entities | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0003_CT_FIRB_x0_Rx0_ONX | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | On-balance sheet items |
| GOVT_ALL_0003_CT_AIRB_x0_Rx0_ONX | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | On-balance sheet items |
| INST_ALL_0003_CT_AIRB_x0_Rx0_ONX | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | On-balance sheet items |
| INST_ALL_0003_CT_FIRB_x0_Rx0_ONX | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | On-balance sheet items |
| LCOR_ALL_0040_CT_AIRB_x0_Rx0_ONX | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | On-balance sheet items |
| LCOR_ALL_0040_CT_FIRB_x0_Rx0_ONX | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | On-balance sheet items |
| COSP_ALL_0003_CT_AIRB_x0_Rx0_ONX | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | On-balance sheet items |
| COSP_ALL_0003_CT_FIRB_x0_Rx0_ONX | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | On-balance sheet items |
| COSP_ALL_0003_CT_SLSC_x0_Rx0_ONX | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | On-balance sheet items |
| GOVT_ALL_0003_CT_FIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| GOVT_ALL_0003_CT_AIRB_x0_Rx0_OFF | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| INST_ALL_0003_CT_AIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| INST_ALL_0003_CT_FIRB_x0_Rx0_OFF | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0040_CT_AIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| LCOR_ALL_0040_CT_FIRB_x0_Rx0_OFF | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0003_CT_AIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0003_CT_FIRB_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0003_CT_SLSC_x0_Rx0_OFF | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Off-balance sheet items |
| COSP_ALL_0162_CT_FIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0162_CT_AIRB_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0162_CT_SLSC_x0_Rx0_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Not applicable | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0162_CT_FIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0163_CT_FIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| INST_ALL_0162_CT_AIRB_x0_Rx0_ALL | Institutions | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Institutions | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| LCOR_ALL_0163_CT_AIRB_x0_Rx0_ALL | Large corporate | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | >EUR 200 mln. | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0162_CT_FIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| GOVT_ALL_0162_CT_AIRB_x0_Rx0_ALL | Sovereign | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Central governments and central banks | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0214_CT_SLSC_x0_R01_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 1 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Project finance | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0217_CT_SLSC_x0_R01_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 1 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0215_CT_SLSC_x0_R01_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 1 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Object finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0216_CT_SLSC_x0_R01_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 1 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - commodities finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0214_CT_SLSC_x0_R02_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 2 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Project finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0217_CT_SLSC_x0_R02_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 2 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0215_CT_SLSC_x0_R02_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 2 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Object finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0216_CT_SLSC_x0_R02_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 2 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - commodities finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0214_CT_SLSC_x0_R03_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 3 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Project finance | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0217_CT_SLSC_x0_R03_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 3 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0215_CT_SLSC_x0_R03_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 3 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Object finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0216_CT_SLSC_x0_R03_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 3 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - commodities finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0214_CT_SLSC_x0_R04_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 4 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Project finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0217_CT_SLSC_x0_R04_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 4 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0215_CT_SLSC_x0_R04_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 4 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Object finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0216_CT_SLSC_x0_R04_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 4 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - commodities finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0214_CT_SLSC_x0_R05_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 5 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Project finance | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0217_CT_SLSC_x0_R05_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 5 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0215_CT_SLSC_x0_R05_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 5 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Object finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0216_CT_SLSC_x0_R05_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 5 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - commodities finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0214_CT_SLSC_x0_R06_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 6 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Project finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0217_CT_SLSC_x0_R06_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 6 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0215_CT_SLSC_x0_R06_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 6 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Object finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0216_CT_SLSC_x0_R06_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 6 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - commodities finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0214_CT_SLSC_x0_R07_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 7 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Project finance | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposure | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| COSP_ALL_0217_CT_SLSC_x0_R07_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 7 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0215_CT_SLSC_x0_R07_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 7 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Object finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0216_CT_SLSC_x0_R07_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 7 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - commodities finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0214_CT_SLSC_x0_R08_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 8 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Project finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0217_CT_SLSC_x0_R08_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 8 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0215_CT_SLSC_x0_R08_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 8 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - Object finance | Not applicable | Not applicable | Not applicable |
| COSP_ALL_0216_CT_SLSC_x0_R08_ALL | Specialised lending | Credit risk, Counterparty credit risk and free deliveries | Specialised lending slotting criteria | Not applicable | Rating 8 | Corporates - Specialised lending | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Specialised lending exposures - commodities finance | Not applicable | Not applicable | Not applicable |

# C 103.00 - Definition of High Default Portfolios

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0085_CT_AIRB_x0_Rx0_ALL | CORP Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_HU_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0088_CT_AIRB_x0_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0087_CT_AIRB_x0_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0164_CT_AIRB_x0_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 1 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0093_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_ES_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_NO_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0096_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0095_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0099_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Bucket 1 | Not applicable |
| MORT_ALL_0100_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | bucket 2 | Not applicable |
| MORT_ALL_0101_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | bucket 3 | Not applicable |
| MORT_ALL_0102_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | bucket 4 | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0103_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | bucket 5 | Not applicable |
| MORT_ALL_0104_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | bucket 6 | Not applicable |
| MORT_ALL_0165_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | bucket 7 | Not applicable |
| SMEC_ALL_0105_CT_AIRB_x0_Rx0_ALL | SMEC Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_ES_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_NO_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0108_CT_AIRB_x0_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0107_CT_AIRB_x0_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0166_CT_AIRB_x0_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 1 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0105_CT_AIRB_x0_Rx0_ALL | Other retail SME Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_KR_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0108_CT_AIRB_x0_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0107_CT_AIRB_x0_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0085_CT_FIRB_x0_Rx0_ALL | CORP Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_AU_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_JP_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_Rx0_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0088_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0087_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0164_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 1 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0105_CT_FIRB_x0_Rx0_ALL | SMEC Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_GB_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RO_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_Rx0_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0108_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0107_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0166_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 1 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0113_CT_AIRB_x0_Rx0_ALL | CORP | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0114_CT_AIRB_x0_Rx0_ALL | Mortgages non SME | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0115_CT_AIRB_x0_Rx0_ALL | SMEC | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0115_CT_AIRB_x0_Rx0_ALL | Other retail SME | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0113_CT_FIRB_x0_Rx0_ALL | CORP | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0115_CT_FIRB_x0_Rx0_ALL | SMEC | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_Rx0_ONX | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | On-balance sheet items |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_x0_Rx0_ONX | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | On-balance sheet items |
| SMEC_ALL_0106_CT_AIRB_x0_Rx0_ONX | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | On-balance sheet items |
| SMOT_ALL_0106_CT_AIRB_x0_Rx0_ONX | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | On-balance sheet items |
| CORP_ALL_0086_CT_FIRB_x0_Rx0_ONX | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | On-balance sheet items |
| SMEC_ALL_0106_CT_FIRB_x0_Rx0_ONX | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | On-balance sheet items |
| CORP_ALL_0086_CT_AIRB_x0_Rx0_OFF | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Off-balance sheet items |
| MORT_ALL_0094_CT_AIRB_x0_Rx0_OFF | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Off-balance sheet items |
| SMEC_ALL_0106_CT_AIRB_x0_Rx0_OFF | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Off-balance sheet items |
| SMOT_ALL_0106_CT_AIRB_x0_Rx0_OFF | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Off-balance sheet items |
| CORP_ALL_0086_CT_FIRB_x0_Rx0_OFF | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Off-balance sheet items |
| SMEC_ALL_0106_CT_FIRB_x0_Rx0_OFF | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Off-balance sheet items |
| CORP_ALL_0086_CT_AIRB_x0_Rx0_OTH | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Other |
| MORT_ALL_0094_CT_AIRB_x0_Rx0_OTH | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Other |
| SMEC_ALL_0106_CT_AIRB_x0_Rx0_OTH | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Other |
| SMOT_ALL_0106_CT_AIRB_x0_Rx0_OTH | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Other |
| CORP_ALL_0086_CT_FIRB_x0_Rx0_OTH | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Other |
| SMEC_ALL_0106_CT_FIRB_x0_Rx0_OTH | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Other |
| CORP_ALL_0166_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 2 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0167_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 2 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0166_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 2 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0167_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 2 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0168_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 3 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0169_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 3 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0168_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 3 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0169_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 3 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0170_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 4 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0171_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 4 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0170_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 4 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0171_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 4 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0172_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 5 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0173_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 5 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0172_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 5 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0173_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 5 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0174_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 6 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0175_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 6 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0174_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 6 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0175_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 6 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0176_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 7 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0177_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 7 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0176_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 7 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0177_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 7 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0178_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0179_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0180_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0181_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0182_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0183_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0184_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0185_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0186_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0178_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0179_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0180_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0181_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0182_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0183_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0184_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0185_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0186_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0187_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0188_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0189_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0190_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0191_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0192_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0193_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0194_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0195_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0187_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0188_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0189_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0190_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0191_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0192_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0193_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0194_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0195_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0187_CT_AIRB_x0_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0188_CT_AIRB_x0_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0196_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0197_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0198_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0199_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0200_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0201_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0202_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0203_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0204_CT_AIRB_x0_Rx0_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0191_CT_AIRB_x0_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0192_CT_AIRB_x0_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0193_CT_AIRB_x0_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0194_CT_AIRB_x0_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0195_CT_AIRB_x0_Rx0_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0205_CT_AIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 8 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0206_CT_AIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 8 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0205_CT_FIRB_x0_Rx0_ALL | CORP Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Nace 8 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0206_CT_FIRB_x0_Rx0_ALL | SMEC Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Not applicable | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Nace 8 | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0105_CT_AIRB_x0_Rx0_ALL | Mortgages SME Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_HU_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0108_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0107_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0207_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Bucket 1 | Not applicable |
| RSMS_ALL_0208_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | bucket 2 | Not applicable |
| RSMS_ALL_0209_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | bucket 3 | Not applicable |
| RSMS_ALL_0210_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | bucket 4 | Not applicable |
| RSMS_ALL_0211_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | bucket 5 | Not applicable |
| RSMS_ALL_0212_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | bucket 6 | Not applicable |
| RSMS_ALL_0213_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | bucket 7 | Not applicable |
| RSMS_ALL_0115_CT_AIRB_x0_Rx0_ALL | Mortgages SME | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_Rx0_ONX | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | On-balance sheet items |
| RSMS_ALL_0106_CT_AIRB_x0_Rx0_OFF | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Off-balance sheet items |
| RSMS_ALL_0106_CT_AIRB_x0_Rx0_OTH | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Other |
| RSMS_ALL_0187_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0188_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0189_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Residential Real estate | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0190_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Commercial Real estate | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0191_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0192_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0193_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0194_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0195_CT_AIRB_x0_Rx0_ALL | Mortgages SME non Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0093_CT_AIRB_x0_Rx0_ALL | Other retail non-SME Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GB_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RO_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0096_CT_AIRB_x0_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0095_CT_AIRB_x0_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0114_CT_AIRB_x0_Rx0_ALL | Other retail non-SME | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_Rx0_ONX | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | On-balance sheet items |
| RETO_ALL_0094_CT_AIRB_x0_Rx0_OFF | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Off-balance sheet items |
| RETO_ALL_0094_CT_AIRB_x0_Rx0_OTH | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Other |
| RETO_ALL_0196_CT_AIRB_x0_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0197_CT_AIRB_x0_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0200_CT_AIRB_x0_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0201_CT_AIRB_x0_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0202_CT_AIRB_x0_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0203_CT_AIRB_x0_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit derivatives | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0204_CT_AIRB_x0_Rx0_ALL | Other retail non-SME non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0093_CT_AIRB_x0_Rx0_ALL | QRRE Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_EE_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_NL_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0096_CT_AIRB_x0_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0095_CT_AIRB_x0_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Exposures without credit protection | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0114_CT_AIRB_x0_Rx0_ALL | QRRE | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_Rx0_ONX | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | On-balance sheet items |
| RQRR_ALL_0094_CT_AIRB_x0_Rx0_OFF | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Off-balance sheet items |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_x0_Rx0_OTH | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Other |
| RQRR_ALL_0196_CT_AIRB_x0_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Eligible financial collateral | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0197_CT_AIRB_x0_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Receivables | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0200_CT_AIRB_x0_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other eligible collateral: Physical collateral | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0201_CT_AIRB_x0_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other funded credit protection | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0202_CT_AIRB_x0_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Other unfunded credit protection | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0203_CT_AIRB_x0_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Credit deriva-tives | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0204_CT_AIRB_x0_Rx0_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Not applicable | Retail - Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Exposures with credit protection | Guarantees | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_EE_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_RU_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SG_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_GB_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SK_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_HK_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_US_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_HU_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_x0_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_IL_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_AU_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_JP_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_BG_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_LT_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CA_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_LV_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_BE_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_HR_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_x2_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_IE_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_AT_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_IT_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_BE_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_KR_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_BR_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_LU_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CH_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_MT_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CY_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_NO_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_DE_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_PT_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_EE_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_RU_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SG_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_GB_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SK_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_HK_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_US_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_HU_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_x0_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_IL_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_AU_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_JP_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_BG_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_LT_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CA_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_LV_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CN_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_NL_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CZ_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_PL_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_DK_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_RO_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_ES_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FR_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SI_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_GR_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_TR_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_GB_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SG_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_RU_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_EE_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_PT_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_DE_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_NO_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CY_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_MT_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CH_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_LU_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_BR_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_KR_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_BE_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_IT_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_AT_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_IE_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_x2_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_HR_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_TR_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_GR_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SI_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FR_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_ES_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_RO_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_DK_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_PL_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CZ_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_NL_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CN_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_LV_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CA_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_LT_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_BG_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_JP_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_AU_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_IL_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_x0_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_HU_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_US_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_HK_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SK_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_GB_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SG_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FR_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SK_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_HK_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_US_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_HU_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_x0_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_IL_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_AU_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_JP_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_BG_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_LT_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CA_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_LV_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CN_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_NL_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CZ_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_PL_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_DK_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_RO_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_ES_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FR_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SI_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_GR_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_TR_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_HR_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_x2_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_IE_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_AT_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_IT_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_BE_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_KR_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_BR_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_LU_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CH_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_MT_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_CY_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_NO_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_DE_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_PT_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_EE_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_RU_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SE_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SG_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FI_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_GB_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x0_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AT_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_AU_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BE_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BG_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_BR_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CA_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CH_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CN_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CY_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_CZ_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DE_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_DK_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_EE_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_ES_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_FI_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_FR_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GB_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_GR_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HK_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HR_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_HU_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IE_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IL_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_IT_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_JP_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_KR_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LT_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LU_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_LV_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_MT_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NL_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_NO_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PL_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_PT_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RO_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_RU_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_AIRB_SE_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SG_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SI_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_SK_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_TR_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_US_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_AIRB_x2_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FI_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SE_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R01_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 1 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R02_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 2 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R03_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 3 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R04_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 4 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R05_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 5 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R06_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 6 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R07_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 7 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R08_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 8 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R09_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 9 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R10_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 10 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R11_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 11 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R12_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 12 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R13_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 13 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R14_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 14 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R15_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 15 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R16_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 16 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R17_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 17 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R18_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 18 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R19_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 19 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R20_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 20 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R21_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 21 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R22_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 22 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R23_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 23 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R24_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 24 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R25_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 25 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R26_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 26 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R27_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 27 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R28_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 28 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R29_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 29 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R30_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 30 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R31_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 31 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R32_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 32 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R33_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 33 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R34_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 34 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R35_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 35 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R36_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 36 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R37_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 37 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R38_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 38 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R39_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 39 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R40_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 40 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R41_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 41 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R42_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 42 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R43_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 43 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R44_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 44 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R45_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 45 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R46_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 46 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R47_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 47 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R48_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 48 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R49_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 49 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R50_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 50 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R51_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 51 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R52_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 52 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R53_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 53 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R54_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 54 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R55_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 55 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R56_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 56 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R57_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 57 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R58_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 58 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R59_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 59 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R60_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 60 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R61_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 61 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R62_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 62 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R63_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 63 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R64_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 64 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R65_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 65 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R66_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 66 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R67_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 67 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R68_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 68 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R69_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 69 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_PT_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R70_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 70 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_EE_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RU_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R71_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 71 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FI_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SG_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R72_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 72 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_GB_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SK_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R73_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 73 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_HK_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_US_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R74_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 74 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_HU_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R75_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 75 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_x0_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_IL_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R76_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 76 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_AU_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_JP_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R77_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 77 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_BG_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_LT_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R78_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 78 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_CA_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_LV_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R79_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 79 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_CN_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_NL_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R80_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 80 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_CZ_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_PL_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R81_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 81 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_DK_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_RO_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R82_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 82 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_ES_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SE_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R83_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 83 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_FR_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_SI_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R84_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 84 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_GR_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_TR_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R85_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 85 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_HR_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_x2_R86_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 86 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_IE_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R87_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 87 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_AT_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_IT_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R88_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 88 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_BE_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_KR_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R89_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 89 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_BR_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_LU_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R90_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 90 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_CH_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_MT_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R91_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 91 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_CY_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DE_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_NO_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PL_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R92_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 92 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_DE_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_PL_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R93_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 93 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_DE_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_PL_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R94_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 94 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_DE_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_PL_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R95_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 95 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_DE_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_PL_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R96_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 96 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_DE_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_PL_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R97_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 97 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_DE_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_PL_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R98_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 98 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x0_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AT_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_AU_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BE_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BG_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_BR_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CA_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CH_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CN_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CY_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_CZ_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_DE_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_DK_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_EE_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_ES_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FI_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_FR_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GB_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_GR_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HK_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HR_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_HU_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IE_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IL_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_IT_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_JP_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_KR_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LT_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LU_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_LV_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_MT_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NL_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_NO_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| CORP_ALL_0086_CT_FIRB_PL_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_PT_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RO_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_RU_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SE_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SG_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SI_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_SK_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_TR_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_US_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| CORP_ALL_0086_CT_FIRB_x2_R99_ALL | CORP Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 99 | Corporates - No SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | >EUR 50 mln. and <=EUR 200 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CN_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_JP_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_US_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_FI_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_NO_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BR_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IE_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SI_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_DK_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LV_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BE_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HU_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SI_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_EE_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_NL_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BR_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IL_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_TR_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_FI_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_PL_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CH_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_JP_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_x2_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_GB_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_RO_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CY_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LT_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_AT_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HK_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SE_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_DE_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LV_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BE_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HU_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SI_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_EE_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_NL_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BR_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IL_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_TR_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_FI_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_PL_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CH_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_JP_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_x2_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_GB_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_RO_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CY_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LT_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_AT_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HK_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SE_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_DE_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LV_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BE_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HU_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SI_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_EE_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_NL_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BR_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IL_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_TR_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_FI_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_PL_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CH_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_JP_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_x2_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_GB_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_RO_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CY_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LT_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_AT_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HK_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SE_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_DE_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LV_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BE_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HU_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SI_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_EE_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_NL_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BR_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IL_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_TR_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_FI_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_PL_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CH_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_JP_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_x2_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_GB_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_RO_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CY_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LT_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_AT_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HK_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_RU_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CZ_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LU_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_AU_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HR_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SG_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_DK_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_MT_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BG_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IE_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SK_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_ES_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_NO_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CA_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IT_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_US_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_FR_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_PT_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CN_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_KR_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_x0_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_GR_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_RU_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CZ_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LU_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_AU_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HR_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SG_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_DK_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_MT_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BG_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IE_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SK_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_ES_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_NO_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CA_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IT_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_US_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_FR_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_PT_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CN_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_KR_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_x0_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_GR_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_RU_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CZ_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LU_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_AU_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HR_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SG_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_DK_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_MT_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BG_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IE_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SK_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_ES_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_NL_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BR_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IL_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_TR_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_FI_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_PL_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CH_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_JP_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_x2_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_GB_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_RO_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CY_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LT_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_AT_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HK_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SE_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_DE_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LV_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BE_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HU_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SI_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_EE_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_NL_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BR_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IL_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_TR_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_FI_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_PL_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CH_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_JP_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_x2_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_GB_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_RO_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CY_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LT_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_AT_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HK_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SE_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_DE_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LV_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BE_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HU_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SI_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_EE_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_NL_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BR_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IL_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_TR_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_FI_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_PL_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CH_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_JP_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_x2_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_GB_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_RO_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CN_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_KR_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_x0_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_GR_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_RU_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CZ_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LU_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_AU_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HR_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SG_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_DK_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_MT_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BG_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IE_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SK_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_ES_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_NO_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CA_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IT_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_US_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_FR_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_PT_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CN_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_KR_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_x0_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_GR_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_RU_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_CZ_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_LU_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_AU_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_HR_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SG_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BG_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_DK_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IE_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_MT_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SK_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x0_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AT_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_AU_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BE_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_BG_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_BR_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CA_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CH_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CN_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CY_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_CZ_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DE_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_DK_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_EE_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_ES_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FI_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_FR_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GB_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_GR_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HK_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HR_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_HU_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_IE_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IL_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_IT_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_JP_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_KR_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LT_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LU_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_LV_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_MT_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NL_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_NO_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PL_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_PT_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RO_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_RU_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SE_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SG_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_SI_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_AIRB_SK_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_TR_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_US_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_AIRB_x2_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_ES_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_NO_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R01_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 1 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CA_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IT_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_US_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R02_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 2 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FR_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_PT_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R03_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 3 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CN_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_KR_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R04_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 4 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_x0_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_GR_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RU_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R05_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 5 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CZ_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LU_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R06_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 6 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_AU_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HR_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SG_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R07_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 7 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_DK_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_MT_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R08_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 8 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BE_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HU_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SI_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R09_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 9 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_EE_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_NL_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R10_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 10 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BR_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IL_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_TR_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R11_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 11 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FI_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_PL_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R12_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 12 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CH_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_JP_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_x2_R13_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 13 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_GB_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RO_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R14_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 14 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CY_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LT_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R15_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 15 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_AT_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HK_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SE_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R16_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 16 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_DE_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LV_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R17_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 17 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BE_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HU_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SI_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R18_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 18 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_EE_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_NL_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R19_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 19 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BR_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IL_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_TR_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R20_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 20 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FI_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_PL_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R21_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 21 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CH_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_JP_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_x2_R22_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 22 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_GB_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RO_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R23_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 23 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CY_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LT_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R24_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 24 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_AT_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HK_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SE_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R25_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 25 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_DE_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LV_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R26_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 26 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BE_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HU_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SI_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R27_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 27 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_EE_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_NL_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R28_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 28 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BR_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IL_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_TR_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R29_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 29 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FI_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_PL_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R30_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 30 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CH_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_JP_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_US_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R31_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 31 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FI_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_NO_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R32_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 32 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BR_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IE_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SI_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R33_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 33 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_DK_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LV_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R34_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 34 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_AU_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HK_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RU_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R35_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 35 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CY_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_KR_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_x2_R36_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 36 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FR_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_PL_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R37_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 37 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CA_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IL_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SK_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R38_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 38 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_EE_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_MT_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R39_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 39 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BE_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HR_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SE_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R40_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 40 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CZ_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LT_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R41_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 41 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_x0_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_GB_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_PT_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R42_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 42 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CH_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IT_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_TR_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R43_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 43 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_ES_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_NL_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R44_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 44 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BG_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HU_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SG_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R45_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 45 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_DE_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LU_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R46_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 46 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_AT_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_GR_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RO_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R47_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 47 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CN_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_JP_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_US_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R48_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 48 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FI_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_NO_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R49_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 49 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BR_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IE_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SI_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R50_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 50 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_DK_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LV_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R51_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 51 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_AU_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HK_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RU_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R52_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 52 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CY_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_KR_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_x2_R53_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 53 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FR_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_PT_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R54_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 54 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CN_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_KR_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R55_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 55 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_x0_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_GR_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RU_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R56_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 56 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CZ_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LU_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R57_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 57 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_AU_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HR_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SG_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R58_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 58 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_DK_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_MT_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R59_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 59 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BG_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IE_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SK_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R60_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 60 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_ES_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_NO_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R61_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 61 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CA_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IT_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_US_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R62_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 62 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FR_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_PT_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R63_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 63 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CN_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_KR_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R64_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 64 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_x0_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_GR_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RU_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R65_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 65 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CZ_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LU_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R66_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 66 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_AU_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HR_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SG_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R67_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 67 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_DK_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_MT_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R68_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 68 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BG_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IE_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SK_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R69_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 69 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_ES_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_NO_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R70_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 70 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CA_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IT_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_US_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R71_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 71 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FR_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_PT_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R72_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 72 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CN_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_KR_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R73_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 73 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_x0_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_GR_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RU_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R74_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 74 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CZ_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LU_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R75_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 75 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_AU_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HR_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SG_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R76_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 76 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_EE_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_NL_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R77_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 77 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BR_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IL_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_TR_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R78_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 78 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FI_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_PL_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R79_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 79 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CH_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_JP_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_x2_R80_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 80 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_GB_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RO_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R81_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 81 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CY_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LT_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R82_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 82 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_AT_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HK_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SE_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R83_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 83 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_DE_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LV_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R84_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 84 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BE_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HU_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SI_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R85_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 85 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_EE_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_NL_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R86_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 86 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BR_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IL_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_TR_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R87_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 87 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FI_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_PL_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R88_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 88 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CH_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_JP_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_x2_R89_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 89 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_GB_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RO_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R90_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 90 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CY_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LT_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R91_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 91 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_AT_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HK_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SE_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R92_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 92 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_DE_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_LV_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R93_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 93 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BE_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_HU_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_SI_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R94_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 94 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_EE_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_NL_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R95_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 95 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_BR_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_IL_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_TR_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R96_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 96 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_FI_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_PL_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R97_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 97 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_CH_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GB_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_JP_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RU_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_x2_R98_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 98 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x0_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Not applicable | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AT_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AT | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_AU_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | AU | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BE_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BE | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BG_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BG | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_BR_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | BR | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CA_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CA | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CH_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CH | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CN_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CN | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CY_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CY | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_CZ_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | CZ | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DE_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DE | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_DK_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | DK | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_EE_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | EE | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_ES_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | ES | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FI_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FI | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_FR_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | FR | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_GB_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GB | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_GR_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | GR | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HK_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HK | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HR_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HR | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_HU_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | HU | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IE_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IE | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IL_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IL | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_IT_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | IT | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_JP_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | JP | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_KR_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | KR | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LT_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LT | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LU_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LU | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_LV_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | LV | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_MT_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | MT | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NL_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NL | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_NO_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | NO | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PL_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PL | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_PT_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | PT | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_RO_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RO | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMEC_ALL_0106_CT_FIRB_RU_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | RU | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SE_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SE | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SG_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SG | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SI_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SI | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_SK_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | SK | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_TR_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | TR | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_US_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | US | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMEC_ALL_0106_CT_FIRB_x2_R99_ALL | SMEC Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Foundation IRB approach | Other countries | Rating 99 | Corporates - SME | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CZ_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LU_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R01_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 1 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_AU_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HR_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SG_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R02_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 2 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_DK_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_MT_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R03_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 3 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BG_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IE_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SK_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R04_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 4 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_ES_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_NO_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R05_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 5 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CA_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IT_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_US_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R06_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 6 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_FR_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_PT_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R07_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 7 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CN_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_KR_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R08_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 8 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_x0_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_GR_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_RU_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R09_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 9 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CZ_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LU_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R10_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 10 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_AU_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HR_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SG_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R11_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 11 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_DK_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_MT_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R12_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 12 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BG_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IE_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SK_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R13_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 13 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_ES_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_NO_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R14_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 14 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CA_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IT_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_US_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R15_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 15 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_FR_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_PT_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R16_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 16 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CN_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_KR_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R17_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 17 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_x0_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_GR_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_RU_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R18_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 18 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CZ_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LU_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R19_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 19 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_AU_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HR_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SG_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R20_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 20 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_DK_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_MT_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R21_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 21 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BG_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IE_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SK_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R22_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 22 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_ES_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LU_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_US_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R23_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 23 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_FR_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_PT_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R24_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 24 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CN_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_KR_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R25_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 25 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_x0_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_GR_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_RU_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R26_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 26 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CZ_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LU_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R27_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 27 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_AU_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HR_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SG_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R28_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 28 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_DK_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_MT_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R29_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 29 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BG_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IE_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SK_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R30_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 30 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_ES_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_NO_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R31_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 31 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CA_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IT_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_US_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R32_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 32 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_FR_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_PT_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R33_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 33 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CN_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_KR_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R34_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 34 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_x0_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_GR_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_RU_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R35_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 35 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CZ_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LU_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R36_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 36 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_AU_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HR_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SG_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R37_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 37 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_DK_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_MT_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R38_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 38 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BG_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IE_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SK_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R39_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 39 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_ES_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_NO_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R40_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 40 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CA_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IT_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_US_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R41_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 41 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_FR_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_PT_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R42_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 42 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CN_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_KR_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R43_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 43 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_x0_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_GR_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_RU_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R44_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 44 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CZ_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LU_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R45_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 45 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_AU_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HK_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SE_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R46_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 46 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_DE_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LV_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R47_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 47 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BE_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HU_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SI_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R48_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 48 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_EE_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_NL_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R49_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 49 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BR_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IL_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_TR_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R50_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 50 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_FI_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_PL_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R51_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 51 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CH_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_JP_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_x2_R52_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 52 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_GB_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_RO_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R53_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 53 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CY_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LT_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R54_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 54 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_AT_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HK_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SE_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R55_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 55 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_DE_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LV_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R56_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 56 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BE_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HU_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SI_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R57_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 57 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_EE_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_NL_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R58_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 58 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BR_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IL_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_TR_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R59_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 59 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_FI_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_PL_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R60_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 60 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CH_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_JP_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_x2_R61_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 61 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_GB_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_RO_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R62_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 62 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CY_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LT_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R63_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 63 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_AT_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HK_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SE_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R64_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 64 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_DE_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LV_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R65_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 65 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BE_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HU_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SI_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R66_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 66 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_EE_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_NL_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R67_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 67 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BR_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IL_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_TR_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R68_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 68 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_FI_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_PL_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R69_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 69 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CH_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_JP_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_x2_R70_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 70 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_GB_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_RO_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R71_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 71 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CY_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LT_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R72_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 72 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_AT_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HK_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SE_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R73_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 73 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_DE_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LV_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R74_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 74 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BE_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HU_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SI_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R75_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 75 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_EE_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_NL_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R76_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 76 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BR_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IL_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_TR_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R77_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 77 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_FI_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_PL_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R78_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 78 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CH_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_JP_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_x2_R79_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 79 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_GB_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_RO_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R80_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 80 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CY_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LT_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R81_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 81 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_AT_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HK_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SE_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R82_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 82 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_DE_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LV_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R83_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 83 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BE_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HU_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SI_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R84_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 84 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_EE_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_NL_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R85_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 85 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BR_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IL_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_TR_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R86_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 86 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_FI_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_PL_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R87_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 87 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CH_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_JP_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_x2_R88_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 88 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_GB_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_RO_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R89_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 89 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CY_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LT_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R90_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 90 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_AT_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HK_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_RU_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R91_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 91 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CZ_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_LU_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R92_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 92 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_AU_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_HR_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SG_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R93_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 93 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_DK_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_MT_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R94_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 94 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_BG_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IE_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_SK_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R95_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 95 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_ES_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_NO_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R96_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 96 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CA_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_IT_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_US_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R97_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 97 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CN_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_FR_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_KR_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_PT_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R98_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 98 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x0_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AT_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_AU_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BE_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BG_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_BR_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CA_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CH_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_CN_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CY_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_CZ_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DE_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_DK_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_EE_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_ES_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FI_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_FR_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GB_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_GR_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HK_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HR_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_HU_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IE_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IL_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_IT_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_JP_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| MORT_ALL_0094_CT_AIRB_KR_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LT_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LU_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_LV_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_MT_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NL_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_NO_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PL_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_PT_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RO_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_RU_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SE_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SG_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SI_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_SK_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_TR_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_US_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| MORT_ALL_0094_CT_AIRB_x2_R99_ALL | Mortgages non SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 99 | Retail - No SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| #N/A | | | | | | | | | | | | | | | | | | |
| RSMS_ALL_0106_CT_AIRB_x0_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_IE_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R01_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 1 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_AT_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_IT_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R02_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 2 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BE_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R03_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 3 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LU_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R04_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 4 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_MT_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R05_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 5 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CY_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_NO_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R06_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 6 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_DE_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_PT_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R07_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 7 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_EE_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_RU_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R08_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 8 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_FI_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_SG_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R09_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 9 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_GB_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_SK_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R10_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 10 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_HK_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_US_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R11_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 11 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_HU_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R12_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 12 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_x0_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_IL_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R13_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 13 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_AU_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_JP_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R14_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 14 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R15_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 15 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R16_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 16 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R17_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 17 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R18_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 18 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R19_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 19 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R20_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 20 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R21_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 21 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R22_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 22 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R23_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 23 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R24_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 24 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R25_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 25 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R26_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 26 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R27_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 27 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R28_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 28 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R29_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 29 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R30_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 30 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R31_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 31 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R32_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 32 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R33_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 33 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R34_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 34 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_KR_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R35_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 35 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BG_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_JP_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R36_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 36 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LU_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R37_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 37 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R38_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 38 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R39_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 39 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R40_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 40 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R41_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 41 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R42_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 42 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R43_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 43 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R44_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 44 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R45_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 45 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R46_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 46 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R47_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 47 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R48_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 48 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R49_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 49 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R50_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 50 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R51_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 51 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R52_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 52 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R53_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 53 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R54_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 54 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R55_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 55 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R56_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 56 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R57_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 57 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R58_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 58 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R59_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 59 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R60_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 60 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R61_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 61 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R62_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 62 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R63_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 63 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R64_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 64 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R65_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 65 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R66_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 66 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R67_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 67 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R68_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 68 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R69_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 69 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R70_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 70 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R71_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 71 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R72_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 72 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R73_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 73 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R74_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 74 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R75_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 75 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R76_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 76 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R77_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 77 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R78_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 78 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R79_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 79 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R80_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 80 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R81_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 81 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CH_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LT_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LV_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R82_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 82 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BR_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_CA_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R83_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 83 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R84_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 84 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R85_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 85 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R86_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 86 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R87_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 87 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R88_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 88 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R89_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 89 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R90_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 90 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R91_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 91 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R92_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 92 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R93_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 93 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R94_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 94 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R95_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 95 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R96_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 96 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R97_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 97 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R98_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 98 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x0_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AT_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_AU_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BE_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_BG_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_BR_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CA_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CH_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CN_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CY_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_CZ_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DE_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_DK_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_EE_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_ES_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FI_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_FR_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GB_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_GR_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HK_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HR_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_HU_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IE_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IL_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_IT_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_JP_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_KR_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RSMS_ALL_0106_CT_AIRB_LT_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LU_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_LV_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_MT_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NL_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_NO_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PL_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_PT_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RO_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_RU_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SE_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SG_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SI_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_SK_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_TR_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_US_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RSMS_ALL_0106_CT_AIRB_x2_R99_ALL | Mortgages SME Non-defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 99 | Retail - SME - Secured by real estate | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R01_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 1 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R02_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 2 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R03_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 3 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R04_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 4 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R05_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 5 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R06_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 6 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R07_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 7 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R08_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 8 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R09_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 9 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R10_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 10 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R11_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 11 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R12_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 12 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R13_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 13 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R14_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 14 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R15_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 15 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R16_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 16 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R17_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 17 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R18_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 18 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R19_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 19 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R20_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 20 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R21_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 21 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R22_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 22 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R23_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 23 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R24_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 24 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R25_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 25 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R26_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 26 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R27_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 27 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_LT_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R28_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 28 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BR_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_KR_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R29_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 29 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R30_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 30 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R31_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 31 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R32_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 32 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R33_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 33 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R34_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 34 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R35_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 35 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R36_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 36 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R37_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 37 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R38_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 38 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R39_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 39 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R40_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 40 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R41_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 41 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R42_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 42 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R43_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 43 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R44_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 44 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R45_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 45 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R46_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 46 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R47_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 47 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R48_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 48 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R49_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 49 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R50_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 50 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R51_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 51 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R52_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 52 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R53_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 53 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R54_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 54 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R55_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 55 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R56_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 56 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R57_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 57 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R58_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 58 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R59_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 59 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R60_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 60 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R61_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 61 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R62_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 62 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R63_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 63 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R64_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 64 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R65_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 65 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R66_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 66 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R67_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 67 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R68_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 68 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R69_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 69 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R70_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 70 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R71_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 71 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R72_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 72 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R73_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 73 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R74_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 74 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R75_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 75 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R76_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 76 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R77_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 77 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R78_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 78 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R79_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 79 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R80_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 80 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R81_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 81 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R82_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 82 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R83_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 83 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R84_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 84 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R85_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 85 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R86_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 86 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R87_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 87 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AU_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IT_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R88_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 88 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R89_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 89 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R90_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 90 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R91_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 91 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R92_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 92 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R93_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 93 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R94_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 94 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R95_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 95 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R96_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 96 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IL_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_JP_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R97_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 97 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AT_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_BE_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IL_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R98_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 98 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x0_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_AT_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_AU_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BE_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BG_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_BR_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CA_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CH_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CN_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CY_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_CZ_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DE_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_DK_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_EE_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_ES_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FI_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_FR_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GB_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_GR_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HK_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HR_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_HU_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IE_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| SMOT_ALL_0106_CT_AIRB_IL_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_IT_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_JP_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_KR_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LT_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LU_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_LV_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_MT_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NL_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_NO_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PL_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_PT_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RO_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_RU_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SE_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SG_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SI_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_SK_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_TR_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_US_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| SMOT_ALL_0106_CT_AIRB_x2_R99_ALL | Other retail SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 99 | Retail - SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | <=EUR 50 mln. | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x0_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GB_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_PT_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R01_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 1 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CN_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_KR_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R02_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 2 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x0_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GR_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RU_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R03_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 3 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CZ_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LU_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R04_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 4 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_AU_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HR_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SG_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R05_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 5 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_DK_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_MT_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R06_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 6 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BG_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IE_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SK_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R07_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 7 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_ES_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_NO_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R08_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 8 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CA_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IT_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_US_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R09_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 9 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_FR_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_PT_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R10_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 10 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CN_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_KR_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R11_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 11 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x0_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GR_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RU_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R12_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 12 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CZ_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LU_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R13_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 13 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_AU_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HR_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SG_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R14_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 14 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_DK_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_MT_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R15_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 15 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BG_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IE_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SK_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R16_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 16 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_ES_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_NO_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R17_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 17 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CA_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IT_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_US_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R18_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 18 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_FR_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_PT_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R19_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 19 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CN_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_KR_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R20_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 20 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x0_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GR_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RU_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R21_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 21 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CY_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LT_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R22_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 22 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_AT_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HK_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SE_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R23_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 23 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_DE_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LV_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R24_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 24 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BE_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HU_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SI_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R25_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 25 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_EE_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_NL_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R26_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 26 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BR_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IL_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_TR_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R27_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 27 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_FI_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_PL_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R28_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 28 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CH_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_JP_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x2_R29_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 29 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GB_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RO_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R30_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 30 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CY_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LT_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R31_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 31 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_AT_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HK_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SE_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R32_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 32 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_DE_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LV_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R33_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 33 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BE_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HU_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SI_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R34_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 34 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_EE_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_NL_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R35_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 35 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BR_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IL_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_TR_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R36_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 36 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_FI_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_PL_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R37_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 37 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CH_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_JP_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x2_R38_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 38 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GB_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RO_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R39_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 39 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CY_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LT_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R40_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 40 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_AT_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HK_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SE_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R41_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 41 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_DE_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LV_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R42_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 42 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BE_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HU_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SI_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R43_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 43 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_EE_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_NL_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R44_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 44 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BR_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IL_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_TR_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R45_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 45 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_FI_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_PL_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R46_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 46 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CH_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_JP_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x2_R47_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 47 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GB_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RO_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R48_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 48 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CY_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LT_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R49_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 49 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_AT_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HK_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SE_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R50_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 50 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_DE_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LV_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R51_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 51 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BE_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HU_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SI_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R52_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 52 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_EE_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_NL_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R53_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 53 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BR_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IL_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_TR_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R54_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 54 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_FI_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_PL_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R55_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 55 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CH_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_JP_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x2_R56_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 56 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GB_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RO_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R57_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 57 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CY_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LT_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R58_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 58 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_AT_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HK_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SE_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R59_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 59 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_DE_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LV_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R60_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 60 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BE_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HU_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SI_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R61_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 61 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_EE_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_NL_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R62_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 62 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BR_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IL_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_TR_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R63_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 63 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_FI_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_PL_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R64_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 64 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CH_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_JP_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x2_R65_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 65 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GB_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RO_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R66_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 66 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CY_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_KR_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R67_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 67 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x0_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GR_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RU_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R68_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 68 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CZ_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LU_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R69_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 69 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_AU_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HR_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SG_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R70_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 70 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_DK_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_MT_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R71_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 71 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BG_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IE_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SK_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R72_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 72 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_ES_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_NO_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R73_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 73 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CA_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IT_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_US_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R74_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 74 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_FR_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_PT_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R75_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 75 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CN_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_KR_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R76_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 76 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x0_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GR_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RU_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R77_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 77 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CZ_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LU_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R78_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 78 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_AU_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HR_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SG_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R79_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 79 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_DK_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_MT_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R80_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 80 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BG_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IE_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SK_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R81_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 81 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_ES_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_NO_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R82_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 82 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CA_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IT_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_US_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R83_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 83 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_FR_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_PT_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R84_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 84 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CN_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_KR_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R85_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 85 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x0_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GR_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RU_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R86_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 86 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CZ_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LU_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R87_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 87 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_AU_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HR_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SG_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R88_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 88 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_DK_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_MT_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R89_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 89 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BG_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HU_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SI_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R90_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 90 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_EE_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_NL_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R91_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 91 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BR_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_IL_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_TR_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R92_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 92 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_FI_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_PL_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R93_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 93 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CH_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_JP_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_x2_R94_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 94 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_GB_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_RO_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R95_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 95 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_CY_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LT_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R96_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 96 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_AT_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HK_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SE_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R97_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 97 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BE_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_DE_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HU_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_LV_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SI_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R98_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 98 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x0_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AT_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_AU_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_BE_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BG_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_BR_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CA_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CH_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CN_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CY_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_CZ_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DE_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_DK_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_EE_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_ES_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FI_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_FR_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GB_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_GR_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HK_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_HR_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_HU_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IE_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IL_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_IT_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_JP_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_KR_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LT_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LU_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_LV_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_MT_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NL_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_NO_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PL_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_PT_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RO_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_RU_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SE_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SG_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RETO_ALL_0094_CT_AIRB_SI_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_SK_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_TR_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_US_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RETO_ALL_0094_CT_AIRB_x2_R99_ALL | Other retail non-SME Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 99 | Retail - No SME - Other | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_EE_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_NL_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R01_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 1 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BR_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_IL_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_TR_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R02_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 2 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_FI_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_PL_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R03_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 3 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CH_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_JP_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_x2_R04_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 4 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_GB_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_RO_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R05_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 5 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CY_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LT_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R06_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 6 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_AT_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HK_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SE_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R07_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 7 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_DE_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LV_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R08_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 8 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BE_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HU_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SI_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R09_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 9 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_EE_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_NL_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R10_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 10 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BR_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_IL_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_TR_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R11_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 11 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_FI_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_PL_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R12_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 12 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CH_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_JP_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_x2_R13_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 13 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_GB_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_RO_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R14_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 14 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CY_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LT_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R15_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 15 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_AT_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HK_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SE_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R16_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 16 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_DE_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LV_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R17_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 17 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BE_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HU_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SI_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R18_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 18 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_EE_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_NL_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R19_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 19 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BR_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_IL_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_TR_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R20_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 20 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_FI_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_PL_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R21_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 21 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CH_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_JP_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_x2_R22_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 22 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_GB_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_RO_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R23_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 23 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CY_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LT_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R24_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 24 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_AT_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HK_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SE_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R25_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 25 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_DE_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LV_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R26_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 26 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BE_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HU_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SI_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R27_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 27 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_EE_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_NL_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R28_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 28 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BR_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_IL_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_TR_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R29_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 29 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_FI_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_PL_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R30_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 30 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CH_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_JP_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_x2_R31_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 31 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_GB_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_RO_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R32_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 32 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CY_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LT_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R33_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 33 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_AT_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HK_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SE_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R34_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 34 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_DE_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LV_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R35_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 35 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BE_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HU_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SI_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R36_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 36 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_EE_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_NL_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R37_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 37 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BR_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_IL_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_TR_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R38_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 38 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_FI_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_PL_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R39_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 39 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CH_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_JP_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_x2_R40_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 40 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_GB_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_RO_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R41_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 41 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CY_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LT_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R42_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 42 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_AT_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HK_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SE_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R43_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 43 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_DE_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LV_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R44_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 44 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BE_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HU_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SI_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R45_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 45 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_EE_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_NL_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R46_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 46 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BR_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_IL_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_TR_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R47_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 47 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_FI_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_PL_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R48_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 48 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CH_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_JP_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_x2_R49_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 49 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_GB_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_RO_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R50_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 50 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CY_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LT_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R51_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 51 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_AT_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HK_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SE_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R52_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 52 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_DE_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LV_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R53_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 53 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BE_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HU_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SI_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R54_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 54 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_EE_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_NL_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R55_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 55 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BR_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_IL_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_TR_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R56_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 56 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_FI_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_PL_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R57_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 57 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CH_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_JP_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_US_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R58_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 58 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_FI_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_PL_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R59_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 59 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CH_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_JP_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_x2_R60_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 60 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_GB_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_RO_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R61_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 61 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CY_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LT_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R62_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 62 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_AT_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HK_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SE_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R63_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 63 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_DE_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LV_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R64_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 64 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BE_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HU_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SI_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R65_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 65 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_EE_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_NL_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R66_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 66 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BR_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_IL_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_TR_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R67_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 67 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_FI_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_PL_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R68_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 68 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CH_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_JP_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_x2_R69_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 69 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_GB_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_RO_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R70_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 70 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CY_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LT_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R71_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 71 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_AT_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HK_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SE_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R72_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 72 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_DE_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LV_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R73_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 73 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BE_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HU_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SI_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R74_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 74 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_EE_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_NL_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R75_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 75 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BR_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_IL_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_TR_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R76_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 76 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_FI_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_PL_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R77_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 77 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CH_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_JP_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_x2_R78_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 78 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_GB_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_RO_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R79_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 79 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CY_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LT_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R80_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 80 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_AT_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HK_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SE_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R81_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 81 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_DE_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LV_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R82_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 82 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BE_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HU_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SI_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R83_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 83 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_EE_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_NL_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R84_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 84 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BR_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_IL_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_TR_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R85_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 85 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_FI_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_PL_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R86_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 86 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CH_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_JP_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_x2_R87_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 87 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_GB_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_RO_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R88_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 88 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CY_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LT_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R89_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 89 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_AT_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HK_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SE_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R90_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 90 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_DE_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LV_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R91_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 91 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BE_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HU_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SI_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R92_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 92 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_EE_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_NL_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R93_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 93 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_BR_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_IL_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_TR_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R94_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 94 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_FI_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_PL_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R95_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 95 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CH_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_JP_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_x2_R96_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 96 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_GB_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_RO_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R97_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 97 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AT_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_CY_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HK_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_LT_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SE_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R98_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 98 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x0_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Not applicable | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_AT_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AT | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_AU_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | AU | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BE_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BE | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BG_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BG | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_BR_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | BR | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CA_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CA | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CH_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CH | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CN_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CN | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CY_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CY | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_CZ_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | CZ | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DE_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DE | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_DK_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | DK | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_EE_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | EE | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_ES_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | ES | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FI_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FI | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_FR_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | FR | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GB_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GB | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_GR_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | GR | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collateralisation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_HK_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HK | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HR_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HR | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_HU_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | HU | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IE_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IE | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IL_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IL | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_IT_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | IT | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_JP_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | JP | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_KR_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | KR | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LT_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LT | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LU_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LU | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_LV_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | LV | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_MT_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | MT | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NL_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NL | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_NO_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | NO | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PL_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PL | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_PT_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | PT | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RO_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RO | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_RU_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | RU | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |

| Portfolio ID | Portfolio name | Type of risk | Regulatory approach | Geographical area | Rating | Exposure class | Sector of counterparty | Default status | Type of facility | Collaterali-sation status | Collateral type | Counterparty | Size of counterparty | NACE code | Type of exposures | Size of exposure | Indexed Loan to value range | Balance sheet recognition |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 | 180 | 190 |
| RQRR_ALL_0094_CT_AIRB_SE_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SE | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SG_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SG | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SI_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SI | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_SK_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | SK | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_TR_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | TR | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_US_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | US | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable |
| RQRR_ALL_0094_CT_AIRB_x2_R99_ALL | QRRE Non-Defaulted | Credit risk, Counterparty credit risk and free deliveries | Advanced IRB approach | Other countries | Rating 99 | Retail – Qualifying revolving | Not applicable | Non-defaulted | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Not applicable | Exposures other than specialised lending | Not applicable | Not applicable | Not applicable' |

*ANNEX II*

*'ANNEX II*

**SUPERVISORY BENCHMARK PORTFOLIOS**

**DEFINITION OF THE SUPERVISORY BENCHMARK PORTFOLIOS** . . . . . 2691

C 101 – Definition of Low Default Portfolio counterparties . . . . . 2691

C 102 – Definition of Low Default Portfolios . . . . . 2693

C 103 – Definition of High Default Portfolios . . . . . 2700

DEFINITION OF THE SUPERVISORY BENCHMARK PORTFOLIOS

For the mapping of the exposures to counterparties and the portfolios listed in Annex I, this Annex shall apply.

Where "Not applicable" is used in Annex I, no specific split is required for the variable it relates to.

**C 101 – Definition of Low Default Portfolio counterparties**

Only exposures to the counterparties listed in template C 101.00 of Annex I shall be reported in template C 101.00 of Annex III. Exposures to related entities of the counterparties listed in Table C 101.00 of Annex I, including subsidiaries and parent companies, shall not be reported.

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Counterparty code | | The code assigned by the European Banking Authority ("EBA") to each legal entity included in the low default portfolio ("LDP") sample. |
| 020 | Legal entity identifier (LEI) | | 20-digit, alpha-numeric code that connects to key reference information that enables clear and unique identification of companies participating in global financial markets. |
| 030 | Credit register code | | The code used by the national credit register of the place of residence of the counterparty. The code is used as an identifier for the counterparty. |
| 040 | Commercial register code | | The code assigned to a counterparty by the public commercial register of the country where that counterparty is registered. |
| 050 | ISIN code | | The "International Securities Identification Number" used to identify uniquely securities issued by a counterparty. |
| 060 | Bloomberg ticker | | The string of characters or numbers used to identify a company or entity uniquely in Bloomberg. |
| 070 | Name | | The name of the legal entity included in the LDP samples. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 080 | Geographical area | | Exposures shall be split into parts and assigned to portfolios based on the country of residence (ISO Code or "Other countries") of the counterparty.<br>For the "Retail – SME - secured by real estate" and "Retail – Non-SME - secured by real estate" portfolios, exposures shall be split into parts based on the location of the collateral. |
| 090 | Portfolio name | | Each counterparty is assigned one of the following names:<br>(a) Sovereign sample;<br>(b) Institutions sample;<br>(c) Large corporate sample. |
| 100 | Sector of counterparty | | Exposures shall be split into parts and assigned to portfolios based on the economic sector of the counterparty:<br>(a) Central banks;<br>(b) General governments;<br>(c) Credit institutions;<br>(d) Other financial corporations;<br>(e) Non-financial corporations;<br>(f) Households;<br>(g) Not applicable.<br>The assignment of counterparties to sectors shall be made in accordance with the instructions in Annex V part 1 paragraph 35 of Commission Implementing Regulation (EU) No 680/2014 [1]. |
| 110 | Type of exposure | | Only Exposures other than specialised lending shall be reported in template C 101.00 of Annex III. |
| 120 | Type of facility | | Not applicable: exposures shall be reported in template C 101.00 of Annex III independently of the type of facility. |
| 130 | Type of risk | | Exposures shall be split into parts and assigned to portfolios based on the type of risk:<br>(a) Counterparty credit risk;<br>(b) Credit risk and free deliveries;<br>(c) Credit risk, counterparty credit risk and free deliveries. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 140 | Regulatory approach | | Exposures shall be split into parts and assigned to portfolios based on the regulatory approach used for the calculation of RWEA:<br>(a) Foundation IRB Approach;<br>(b) Advanced IRB Approach;<br>(c) Specialised lending slotting criteria.<br>RWEAs for the exposure class "Retail" are calculated under the regulatory approach "Advanced IRB Approach". |

([1]) Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting of institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council (OJ L 191, 28.6.2014, p. 1).

**C 102 – Definition of Low Default Portfolios**

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Portfolio ID | | The unique ID assigned to the portfolio by EBA. |
| 020 | Portfolio name | | The name of each portfolio, assigned from among the following names:<br>(a) Sovereign;<br>(b) Institutions;<br>(c) Large corporates;<br>(d) Specialised lending exposures, which comprises all the exposures referred to in Article 147(8) of Regulation (EU) No 575/2013 of the European Parliament and of the Council ([1]). |
| 030 | Type of risk | | The instructions provided for column 130 of C 101 shall apply. |
| 040 | Regulatory approach | | The instructions provided for column 140 of C 101 shall apply. |
| 050 | Geographical area | | The instructions provided for column 080 of C 101 shall apply. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 060 | Rating | Article 153(5) of Regulation (EU) No 575/2013,<br><br>Template 8.2 of Annex I to Implementing Regulation (EU) No 680/2014 | Exposures shall be split into parts and assigned to portfolios based on the rank of the internal rating applied by the institution from lowest risk to highest risk excluding defaults with a probability of default ("PD") corresponding to 100 %. The rating takes values from Rating 1, Rating 2 etc.<br><br>Where the reporting institution applies a unique rating system or is able to report in accordance with an internal master scale, that internal master scale shall be used. In all other cases, the different rating systems shall be merged and ordered in accordance with the following instructions:<br><br>(a) Obligor grades of the different rating systems shall be pooled and ordered from the lower PD assigned to each obligor grade to the higher;<br><br>(b) Where a large number of grades or pools is used, a reduced number of grades or pools to be reported may be agreed with the competent authorities.<br><br>For specialised lending exposures risk weighted in accordance with Article 153(5) CRR, the rating split shall be based on the supervisory risk weight category described in table 1 of that Article, as follows:<br><br>Rating 1: Category 1 with Remaining maturity less than 2.5 years;<br><br>Rating 2: Category 2 with Remaining maturity less than 2.5 years;<br><br>Rating 3: Category 3 with Remaining maturity less than 2.5 years;<br><br>Rating 4: Category 4 with Remaining maturity less than 2.5 years;<br><br>Rating 5: Category 1 with Remaining maturity equal or more than 2.5 years;<br><br>Rating 6: Category 2 with Remaining maturity equal or more than 2.5 years;<br><br>Rating 7: Category 3 with Remaining maturity equal or more than 2.5 years;<br><br>Rating 8: Category 4 with Remaining maturity equal or more than 2.5 years.<br><br>The same rating scale as that used for reporting in template C 08.02 of Annex I to Regulation (EU) No 680/2014 shall be used. Where the Institution uses a group master scale, that master scale shall be used. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 070 | Exposure class | Paragraph 78 of Annex II to Regulation (EU) No 680/2014 | Exposures shall be split into parts and assigned to portfolios based on the exposure class:<br>(a) Central governments and central banks;<br>(b) Institutions;<br>(c) Corporates - other:<br>(c.1) Corporates - SME;<br>(c.2) Corporates - no SME;<br>(d) Corporates - specialised lending exposures;<br>(e) Retail:<br>(e.1) Retail - SME;<br>(e.1.1) Retail - SME - secured by real estate;<br>(e.1.2) Retail - SME - other;<br>(e.2) Retail - no SME;<br>(e.2.1) Retail - no SME - other;<br>(e.2.2) Retail - no SME - Secured by real estate;<br>(e.3) Retail - Qualifying revolving;<br>(f) Not applicable.<br>In accordance with Article 147(4)(a) Regulation (EU) No 575/2013, exposures to regional governments and local authorities which are not treated as exposures to central governments shall be assigned to the exposure class "exposures to institutions".<br>The exposure classes of point e) and f) of Article 147(2) of Regulation (EU) No 575/2013 "equity exposures" and "items representing securitisation positions" shall not be reported. |
| 080 | Sector of counter-party | | The instructions provided for column 100 of C 101 shall apply. |
| 090 | Default status | | Exposures shall be split into parts and assigned to portfolios based on the default status:<br>(a) Defaulted: exposures assigned to the rating grade(s) with a PD of 100 %;<br>(b) Non-defaulted: exposures assigned to rating grades with a PD lower than 100 %;<br>(c) Not applicable. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 100 | Type of facility | Article 166 (8) and (10) of Regulation (EU) No 575/2013 | Exposures shall be split into parts and assigned to portfolios based on the type of facility. Where more than one facility type value applies to the credit product, the exposure value shall be split on the basis of the facility type values.<br>The type of facility is one of the following:<br>(a) Full risk (100 %);<br>(b) Note issuance facility and revolving underwriting facility (Medium risk);<br>(c) Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk), including tender, performance, customs and tax bonds, guarantees, irrevocable standby letters of credit not having the character of credit substitutes and other medium risk off-balance sheet items;<br>(d) Undrawn committed revolving credit facility (Medium-low risk) including revolving lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to a deterioration in a borrower's creditworthiness;<br>(e) Undrawn committed term credit facility (Medium-low risk) including term lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to a deterioration in a borrower's creditworthiness;<br>(f) Undrawn committed other credit facility (Medium-low risk) including lending commitments, other than revolving and term, that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to a deterioration in a borrower's creditworthiness;<br>(g) Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk);<br>(h) Undrawn uncommitted credit lines (Low risk) including lending facilities that are undrawn and that may be cancelled unconditionally at any time without notice or that provide for automatic cancellation due to a deterioration in borrower's creditworthiness;<br>(i) Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk) including commitments that are able to be unconditionally cancelled or that effectively provide for automatic cancellation at any time by the institution without prior notice;<br>(j) Not applicable. |
| 110 | Collateralisation status | Columns 150 to 220 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | Exposures shall be split into parts and assigned to portfolios based on the collateralisation status of each part:<br>(a) Exposures with credit protection;<br>(b) Exposures without credit protection;<br>(c) Not applicable.<br>The part of the exposure with credit protection shall be determined by the value of the collateral after haircuts applied in accordance with PART THREE, Title II, Chapter 4, Section 4, of Regulation (EU) No 575/2013, and, where applicable, institutions' internal guidelines. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 120 | Collateral type | Columns 150 to 220 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | Exposures shall be split into parts and assigned to portfolios based on the collateral type:<br>(a) Eligible financial collateral;<br>(b) Other eligible collateral: Receivables;<br>(c) Other eligible collateral: Residential real estate;<br>(d) Other eligible collateral: Commercial real estate;<br>(e) Other eligible collateral: Physical collateral;<br>(f) Other funded credit protection;<br>(g) Credit derivatives;<br>(h) Guarantees;<br>(i) Other unfunded credit protection: exposures subject to double default;<br>(j) Not applicable.<br>The part of the exposure secured by a specific type of collateral shall be determined by the value of that specific type of the collateral after the haircuts required in accordance with Title II, Chapter 4, Section 4 of Regulation (EU) No 575/2013, and, where applicable, institutions' internal guidelines.<br>Exposures with unfunded credit protections treated under the substitution approach are already shifted to the corresponding exposures classes and shall thus not be reported under (g), (h) or (i). |
| 130 | Counterparty | | Exposures shall be split into parts and assigned to portfolios based on the type of counterparty:<br>(a) Public sector entities (in accordance with Article 112, point (c), of Regulation (EU) No 575/2013);<br>(b) Counterparties other than public sector entities;<br>(c) Not applicable |
| 140 | Size of counter-party | | Exposures shall be split into parts and assigned to portfolios based on the size of the counterparty which shall be determined based on the total annual turnover for the consolidated group of which the counterparty is a part:<br>(a) ≤ EUR 50 million;<br>(b) > EUR 50 million and ≤ EUR 200 million;<br>(c) > EUR 200 million;<br>(d) > EUR 200 million and ≤ EUR 500 million;<br>(e) > EUR 500 million;<br>(f) Not applicable.<br>The total annual turnover shall be calculated in accordance with Article 4 of the Annex to Commission Recommendation 2003/361/EC [2] and shall refer to the year ending one year before the reporting reference date. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 150 | NACE code | | Exposures shall be split into parts and assigned to portfolios based on the economic activity of the counterparty determined by the NACE codes (Statistical Classification of Economic Activities of the Union):<br>(a) Nace 1: C Manufacturing;<br>(b) Nace 2: G Wholesale and retail trade;<br>(c) Nace 3: F Construction;<br>(d) Nace 4: H Transport and storage;<br>(e) Nace 5: D Electricity, gas, steam and air conditioning supply;<br>(f) Nace 6: A Agriculture, forestry and fishing;<br>(g) Nace 7: L real estate activities;<br>(h) Nace 8: All other exposures than those included in points (a) to (h) above;<br>(i) Not applicable. |
| 160 | Type of exposure | Article 2 of the Commission Delegated Regulation (EU) 2021/598 ([3]) | Exposures shall be split into parts and assigned to portfolios based on the type of exposure:<br>(a) Not applicable;<br>(b) Specialised lending exposures - Project finance;<br>(c) Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate;<br>(d) Specialised lending exposures - Object finance;<br>(e) Specialised lending exposures - Commodities finance;<br>(f) Eligible covered bonds that meet the requirements of Article 129(1) of Regulation (EU) No 575/2013;<br>(g) Other exposures than those referred to in point (f). |
| 170 | Size of exposure | Column110 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | Exposures shall be split into parts and assigned to portfolios based on the size of the exposure expressed in terms of exposure value (i.e. exposure at default (“EAD”)):<br>(a) Not applicable. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 180 | Indexed loan-to-value range | | Exposures shall be split into parts and assigned to portfolios based on the indexed loan-to-value ("ILTV") range which shall be the ratio between the current loan amount and the current value of the property:<br>(a) Bucket 1: ≤ 55 % if the property is a residential immovable property;<br>≤ 60 % if the property is a commercial immovable property;<br>(b) Bucket 2: > 55 % ≤ 70 % if the property is a residential immovable property;<br>> 60 % ≤ 70 % if the property is a commercial immovable property;<br>(c) Bucket 3: > 70 % ≤ 80 %;<br>(d) Bucket 4: > 80 % ≤ 90 %;<br>(e) Bucket 5: > 90 % ≤ 100 %;<br>(f) Bucket 6: > 100 % ≤ 110 %;<br>(g) Bucket 7: > 110 %;<br>(h) Not applicable.<br>The indexed loan-to-value range shall be calculated in a prudent manner and comply with the following features:<br>(a) Total amount of the loan: the outstanding amount of the mortgage loan plus any undrawn committed amount of the mortgage loan (after applying the corresponding credit conversion factor). The loan amount shall be calculated gross of any specific credit risk adjustments and shall include all other loans (including loans known to the institution that are provided by other financial institutions) secured with liens of equal or higher ranking on the same residential property with respect to the lien securing the loan. Where there is insufficient information for ascertaining the ranking of the other liens, the institution shall assume that these liens rank *pari passu* with the lien securing the loan.<br>(b) Value of the property: the value of the property is the independent valuation of the property, converted to a current value using a property price index. The valuation shall be performed in an independent way and by appraisers that meet specific qualification requirements. Qualifying requirements and minimum appraisal standards shall comply with the following requirements:<br>(i) there is an individual assessment of the property and the property is valued in a prudently conservative manner (e.g. excluding expectations of future price appreciations and taking into account any potential for the current property price to be above a level that is sustainable over the life of the loan, for example due to a property price bubble);<br>(ii) where a market value can be determined, the valuation is not higher than that market value;<br>(iii) the valuation is supported by adequate appraisal documentation.<br>Institutions shall document their calculations and provide that documentation to their competent authority upon request. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 190 | Balance sheet recognition | | Exposures shall be split into parts and assigned to portfolios based on the balance sheet recognition:<br>(a) On-balance sheet items;<br>(b) Off-balance sheet items;<br>(c) Other;<br>(d) Not applicable.<br>Exposures representing securities financing transactions, derivatives & long settlement transactions or contractual cross product netting and which are subject to counterparty credit risk shall be assigned to point (c) "Other". Those exposures shall not be reported in (a) or (b). |

(1) Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and investment firms and amending Regulation (EU) No 648/2012 (OJ L 176, 27.6.2013, p. 1).
(2) Commission Recommendation 2003/361/EC of 6 May 2003 concerning the definition of micro, small and medium-sized enterprises (OJ L 124, 20.5.2003, p. 36).
(3) Commission Delegated Regulation (EU) 2021/598 of 14 December 2020 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for assigning risk weights to specialised lending exposures (OJ L 127, 14.4.2021, p. 1).

**C 103 – Definition of High Default Portfolios**

| Column | | Legal reference | Instructions |
|---|---|---|---|
| 010 | Portfolio ID | | The unique ID assigned by EBA to each portfolio. |
| 020 | Portfolio name | | EBA shall assign each portfolio one of the following names:<br>1.0 CORP<br>1.1. CORP Defaulted<br>1.2. CORP Non-Defaulted<br><br>2.0 SMEC<br>2.1. SMEC Defaulted<br>2.2. SMEC Non-Defaulted<br><br>3.0 Other retail SME<br>3.1. Other retail SME Defaulted<br>3.2. Other retail SME Non-Defaulted |

| Column | | Legal reference | Instructions |
|---|---|---|---|
| | | | 4.0 Mortgages non SME<br>4.1. Mortgages non SME Defaulted<br>4.2. Mortgages non SME Non-defaulted<br><br>5.0. Mortgages SME<br>5.1. Mortgages SME Defaulted<br>5.2. Mortgages SME Non-defaulted<br><br>6.0. Other retail non-SME<br>6.1. Other retail non-SME Defaulted<br>6.2. Other retail non-SME Non-defaulted<br><br>7.0. QRRE<br>7.1. QRRE Defaulted<br>7.2. QRRE Non-defaulted |
| 030 | Type of risk | | The instructions for column 130 of C 101 shall apply. |
| 040 | Regulatory approach | | The instructions for column 140 of C 101 shall apply. |
| 050 | Geographical area | | The instructions for column 080 of C 101 shall apply. |
| 060 | Rating | | The instructions for column 060 of C 102 shall apply. |
| 070 | Exposure class | | The instructions for column 070 of C 102 shall apply. |
| 080 | Sector of counterparty | | The instructions for column 100 of C 101 shall apply. |
| 090 | Default status | | The instructions for column 090 of C 102 shall apply. |

| Column | | Legal reference | Instructions |
|---|---|---|---|
| 100 | Type of facility | | The instructions for column 120 of C 101 shall apply. |
| 110 | Collateralisation status | | The instructions for column 110 of C 102 shall apply. |
| 120 | Collateral type | | The instructions for column 120 of C 102 shall apply. |
| 130 | Counterparty | | The instructions for column 130 of C 102 shall apply. |
| 140 | Size of counterparty | | The instructions for column 140 of C 102 shall apply. |
| 150 | NACE code | | The instructions for column 150 of C 102 shall apply. |
| 160 | Type of exposure | | The instructions for column 110 of C 101 shall apply. |
| 170 | Size of exposure | | The instructions for column 170 of C 102 shall apply. |
| 180 | Indexed loan-to-value range | | The instructions for column 180 of C 102 shall apply. |
| 190 | Balance sheet recognition | | The instructions for column 190 of C 102 shall apply.' |

*ANNEX III*

*'ANNEX III*

**Results Supervisory Benchmarking portfolios**

| Template number | Template code | Name of the template /group of templates |
|---|---|---|
| 101 | C 101.00 | Details on exposures in Low Default Portfolios by counterparty |
| 102 | C 102.00 | Details on exposures in Low Default Portfolios |
| 103 | C 103.00 | Details on exposures in High Default Portfolios |
| 105.01 | C 105.01 | Definition of internal models |
| 105.02 | C 105.02 | Mapping of internal models to portfolios |
| 105.03 | C 105.03 | Mapping of internal models to countries |

**C 101.00 - Details on exposures in Low Default Portfolios by counterparty**

| Counterparty Code | Exposure class | Rating | Date of most recent rating of counterparty | PD | Default status | Original exposure pre conversion factors | Exposure after CRM substitution effects pre conversion factors |
|---|---|---|---|---|---|---|---|
| 010 | 020 | 040 | 050 | 060 | 070 | 080 | 090 |
| | | | | | | | |

| CCF | EAD | Collateral value | Hyp LGD senior unsecured without negative pledge | Hyp LGD senior unsecured with negative pledge | LGD | Maturity | RWA |
|---|---|---|---|---|---|---|---|
| 100 | 110 | 120 | 130 | 140 | 150 | 160 | 170 |
| | | | | | | | |

**C 102.00 - Details on exposures in Low Default Portfolios**

| Portfolio ID | Number of obligors | PD | Original exposure pre conversion factors | Exposure after CRM substitution effects pre conversion factors | CCF | EAD |
|---|---|---|---|---|---|---|
| 010 | 040 | 060 | 080 | 090 | 100 | 110 |
| | | | | | | |

| Collateral value | LGD | Maturity | Expected Loss Amount | Provisions defaulted exposures | RWA | RWA Standardised |
|---|---|---|---|---|---|---|
| 120 | 130 | 140 | 150 | 160 | 170 | 180 |
| | | | | | | |

**C 103.00 - Details on exposures in High Default Portfolio**

| Portfolio ID | Number of obligors | PD | Original exposure pre conversion factors | Exposure after CRM substitution effects pre conversion factors | CCF | EAD | Collateral value | LGD | Maturity | Expected Loss amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 010 | 040 | 060 | 080 | 090 | 100 | 110 | 120 | 130 | 140 | 150 |
| | | | | | | | | | | |

| Provisions defaulted exposures | RWA | RWA Standardised | Default rate latest year | Default rate past 5 years | Loss rate latest year | Loss rate past 5 years | RWA- | RWA+ | RWA- - | RWA++ |
|---|---|---|---|---|---|---|---|---|---|---|
| 160 | 170 | 180 | 190 | 200 | 210 | 220 | 250 | 260 | 270 | 280 |
| | | | | | | | | | | |

**C 105.01 - Definition of internal models**

| Internal model ID | Model name | IRBA Risk parameter | EAD | EAD weighted average default rate for calibration | Case weighted average default rate for calibration | Long-run PD |
|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 |
| | | | | | | |

| Cure rate for defaulted assets | Recovery rate of the foreclosed assets for not cured defaults | Recovery period of the foreclosed assets for not cured defaults | Joint decision | Consolidating supervisor | RWA |
|---|---|---|---|---|---|
| 080 | 090 | 100 | 110 | 120 | 130 |
| | | | | | |

**C 105.02 – Mapping of internal models to portfolios**

| Portfolio ID | Internal model ID | EAD | RWA |
|---|---|---|---|
| 010 | 020 | 030 | 040 |
| | | | |

**C 105.03 - Mapping of internal models to countries**

| Row ID | Internal model ID | Location of institution |
|---|---|---|
| 005 | 010 | 020' |
| | | |

*ANNEX IV*

*'ANNEX IV*

**RESULTS SUPERVISORY BENCHMARK PORTFOLIOS**

**PART I: GENERAL INSTRUCTIONS** ..... 2707

**PART II: TEMPLATE RELATED INSTRUCTIONS** ..... 2708

C 101 – Details on exposures in low default portfolios by counterparty ..... 2708

C 102 – Details on exposures in low default portfolios ..... 2711

C 103 – Details on exposures in high default portfolio ..... 2713

C 105.01 – Definition of internal models ..... 2721

C 105.02 – Mapping of internal models to portfolios ..... 2723

C 105.03 – Mapping of internal models to countries ..... 2723

**PART I: GENERAL INSTRUCTIONS**

1. Information shall be submitted only for those counterparties and portfolios where an actual exposure exists at the reference date in the form of either an Original Exposure or an Exposure after CRM. Counterparties and portfolios for which no exposure exists at the reference date shall not be submitted.

2. Information shall be submitted only for those exposures for which the competent authority approved an internal model for the calculation of risk weighted exposure amounts (RWEA) Exposures under the Standardised Approach and exposures for which the respective competent authority allowed temporary or permanent partial use of the Standardised Approach, shall be excluded.

3. If not applicable the field shall either be left blank or the indication "NULL" shall be inserted. The same applies to EAD-weighted quantities that cannot be calculated. Zero values shall be reported only where the intention is to report a quantity of zero. Neither of the indications "blank" or "NULL" shall be used to report quantities that are zero.

4. Monetary amounts shall be reported in the same way as they are reported for calculating own funds requirements at a specific reference date as required in Article 17 of Implementing Regulation (EU) No 680/2014,.

**PART II: TEMPLATE RELATED INSTRUCTIONS**

**C 101 – Details on exposures in Low Default Portfolios by counterparty**

Specialised lending exposures shall be excluded.

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Counterparty Code | Column 010 of template 101 of Annex I | The counterparty code assigned by EBA to the counterparty included in the low default portfolio ("LDP") samples portfolios shall be reported. This code is a row identifier and shall be unique for each row in the table. |
| 020 | Exposure class | Paragraph 78 of Annex II to Implementing Regulation (EU) No 680/2014 | Each portfolio shall be assigned to one of the following exposure classes:<br>(a) Central banks and central governments;<br>(b) Institutions;<br>(c) Corporate – SME;<br>(d) Corporate – Specialised lending;<br>(e) Corporate – Other;<br>(f) Retail – Secured by real estate SME;<br>(g) Retail – Secured by real estate non-SME;<br>(h) Retail – Qualifying revolving;<br>(i) Retail – Other SME;<br>(j) Retail – Other non – SME;<br>(k) Not applicable.<br>"Not applicable" shall be used where none of the classes in the list above is applicable, which is the case where a counterparty is classified in multiple exposure classes, without one being clearly predominant. |
| 040 | Rating | | The rank of the internal rating grade applied by the institution (from lowest risk to highest risk excluding defaults with PD corresponding to 100 %) shall be reported It shall follow the numerical order 1, 2, 3 etc.<br>Where a counterparty has been assigned multiple rating grades in accordance with Article 172 (1) (e) of Regulation (EU) No 575/2013, rating grade zero (0) shall be entered in column 040 of template C101.00 of Annex III. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 050 | Date of most recent rating of counter-party | | The date of the most recent rating of the counterparty shall be reported. |
| 060 | PD | Column 010 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The PD assigned to the obligor grade or pool reported shall be calculated in accordance with Article 180 of Regulation (EU) No 575/2013. The PD shall be the PD used in the calculation of the RWEA, excluding the effect of measures that can be introduced in accordance with Article 458 of Regulation (EU) No 575/2013. The PD shall be expressed as a value between 0 and 1.<br>All reported risk parameters shall be derived from the risk parameters used in the internal rating system approved by the respective competent authority. |
| 070 | Default status | | The default status to be reported shall be one of the following:<br>(a) Defaulted: exposures assigned to the rating grade(s) with a PD of 100 %;<br>(b) Non-defaulted: exposures assigned to rating grades with a PD lower than 100 %. |
| 080 | Original exposure pre-conversion factors | Column 020 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The original exposure value shall be reported before taking into account any value adjustments, provisions, effects due to credit risk mitigation techniques or conversion factors. |
| 090 | Exposure after CRM substitution effects pre-conversion factors | Column 090 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The amount to which a credit conversion factor ("CCF") is applied in order to obtain the exposure value shall be reported, taking into account credit risk mitigation techniques with substitution effects on the exposure. |
| 100 | CCF | Second subparagraph of Article 166(8) of Regulation (EU) No 575/2013 | The weighted average of the CCFs shall be reported. The weights used shall be the amounts to which the CCFs are applied to obtain the EAD.<br>For counterparties with only facilities for items mentioned in Article 166(8) of Regulation (EU) No 575/2013, the weighted average of the CCF shall be based on all the facilities.<br>For counterparties with only facilities which do not fall under the items mentioned in Article 166(8) of Regulation (EU) No 575/2013, the weighted average of the CCF shall either be left blank or the word "NULL" shall be inserted.<br>For counterparties with facilities for i) items mentioned in Article 166(8) of Regulation (EU) No 575/2013 and ii) items which do not fall under the items mentioned in Article 166(8) of Regulation (EU) No 575/2013, the weighted average of the CCF shall be based only on facilities which fall under i).<br>Where the institution applies own estimates of CCFs for the items mentioned in Article 166(8) of Regulation (EU) No 575/2013, those CCFs shall be used to calculate the weighted average of the CCFs. Where the institution does not apply own estimates of CCFs for the items mentioned Article 166(8) of Regulation (EU) No 575/2013, the regulatory CCFs shall be used.<br>The CCF shall be expressed as a value between 0 and 1. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 110 | EAD | Column 110 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The exposure value shall be left blank where the institution has no IRB exposure for a given counterparty. |
| 120 | Collateral value | Columns 150 to 210 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The market value of the collateral shall be reported. |
| 130 | Hyp LGD senior unsecured without negative pledge | Article 161 of Regulation (EU) No 575/2013 | The hypothetical own estimates of LGD that would be applied by the institution to the counterparty shall be reported in accordance with the following:<br>— The scope of exposures is the same as for the LGD value reported in column 150;<br>— The exposure is senior and unsecured;<br>— No negative pledge clause is in place.<br>A negative pledge clause is a clause stating that the borrower or debt issuer will not pledge any of its assets to another party. |
| 140 | Hyp LGD senior unsecured with negative pledge | Article 161 of Regulation (EU) No 575/2013 | The hypothetical own estimates of LGD that would be applied by the institution to the counterparty shall be reported in accordance with the following:<br>— The scope of exposures is the same as for the LGD value reported in column 150;<br>— The exposure is senior and unsecured;<br>— A negative pledge clause is in place.<br>A negative pledge clause is a clause stating that the borrower or debt issuer will not pledge any of its assets to another party. |
| 150 | LGD | Columns 230 and 240 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The EAD-weighted own estimates of LGD or the EAD-weighted regulatory LGD applied by the institution to the exposures to each counterparty shall be reported. |
| 160 | Maturity | Column 250 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The EAD-weighted maturity for the exposures to each counterparty shall be reported. It shall be expressed in number of days. |
| 170 | RWEA | Column 260 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The risk-weighted exposure amount after applying the small- and medium-sized enterprise (“SME”) supporting factor shall be reported. |

**C 102 – Details on exposures in Low Default Portfolios**

For portfolios defined in Annex I with a collateralisation status other than "Not applicable", the following information may be omitted where the approved model does not accommodate distinct LGD calculations for the secured and unsecured parts of an exposure: LGD (column 130), Expected Loss (column 150) and RWEA (column 170).

For portfolios with the regulatory approach defined as "Specialised lending slotting criteria", the following information may be omitted: PD (c060), LGD (c130).

For all portfolios referred to in Annex I, template 102 the following information may be omitted: RWEA Standardised (c180).

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Portfolio ID | Column 010 of template 102 of Annex I | The code assigned by EBA to each portfolio shall be reported. That code is a row identifier and shall be unique for each row in the table.<br>The assignment of exposures to portfolio IDs is not exclusive: Exposures or parts of exposures shall be reported under each portfolio IDs that is applicable. |
| 040 | Number of obligors | | The number of obligors shall be reported. It shall be based on obligors that have a strictly positive exposure value reported either in column 80 or in column 90. Where a full substitution is applied due to a CRM technique, the original obligor shall be added to the "Number of obligors" of its original portfolio, and the guarantor shall be added to the "Number of obligors" of the guarantor portfolio. |
| 060 | PD | Column 010 of template 8.1 of Annex I to Commission Implementing Regulation (EU) No 680/2014 | The PD shall be the PD used in the calculation of the RWEA, excluding the effect of measures that can be introduced in accordance with Article 458 of Regulation (EU) No 575/2013. For portfolios corresponding to an individual grade or pool, the PD assigned to the specific obligor grade or pool shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pools, the EAD-weighted average of the PDs assigned to the exposures included in the aggregation shall be provided. The PD shall be expressed as a value between 0 and 1. |
| 080 | Original exposure pre-conversion factors | Column 020 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The original exposure value before taking into account any value adjustments, provisions, effects due to credit risk mitigation techniques or conversion factors shall be reported. |
| 090 | Exposure after CRM substitution effects pre-conversion factors | Column 090 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The amount to which a CCF is applied in order to obtain the EAD shall be reported, taking into account credit risk mitigation techniques with substitution effects on the exposure. |
| 100 | CCF | Article 166(8)(e) of Regulation (EU) No 575/2013 | The weighted average of the CCFs shall be reported. The weights that shall be used shall be the amounts to which the CCFs are applied in order to obtain the EAD.<br>For portfolios with only facilities for items mentioned in Article 166(8) of Regulation (EU) No 575/2013, the weighted average of the CCF shall be based on all the facilities.<br>For portfolios with only facilities which do not fall under the items mentioned in Article 166(8) of Regulation (EU) No 575/2013, the [field for?] weighted average of the CCF shall either be left blank or the word "NULL" shall be inserted. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| | | | For portfolios with facilities for i) items mentioned in Article 166(8) of Regulation (EU) No 575/2013 and ii) items which do not fall under the items mentioned in Article 166(8) of Regulation (EU) No 575/2013, the weighted average of the CCF shall be based only on facilities which fall under i).<br>Where the institution applies own estimates of CCFs for the items mentioned in Article 166(8) of Regulation (EU) No 575/2013, those CCFs shall be used to calculate the weighted average of the CCFs. Where the institution does not apply own estimates of CCFs for the items mentioned in Article 166(8) of Regulation (EU) No 575/2013, the regulatory CCFs shall be used.<br>The CCF shall be expressed as a value between 0 and 1. |
| 110 | EAD | Column 110 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The exposure value shall be reported. |
| 120 | Collateral value | Columns 150 to 210 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The market value of the collateral shall be reported. |
| 130 | LGD | Columns 230 and 240 of template8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The EAD-weighted average of the LGD values of the exposures in the respective portfolio shall be reported.<br>Based on the institution's permission from the competent authority, the LGDs shall be based on the institutions' own estimates or on the regulatory values set out in Articles 161 and 230 of Regulation (EU) No 575/2013 In either case, the LGDs shall be those used for the calculation of the RWEA.<br>Exposures and the respective LGDs for large regulated financial sector entities and unregulated financial entities shall be included.<br>The effect of measures introduced in accordance with Article 458 of Regulation (EU) No 575/2013 shall be excluded.<br>The LGD shall be expressed as a value between 0 and 1. |
| 140 | Maturity | Column 250 of template of Annex I to Implementing Regulation (EU) No 680/2014 | The EAD-weighted maturity shall be reported. It shall be expressed in number of days. That information shall not be reported for exposures for which the maturity is not an element in the calculation of risk weighted exposure amounts. That information shall not be reported for portfolios that represent exposures of the exposure class "Retail". |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 150 | Expected Loss amount | Column 280 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The expected loss amount shall be reported. |
| 160 | Provisions defaulted exposures | Columns 050, 055 and 060 of template 9.2 of Annex I to Implementing Regulation (EU) No 680/2014 | The provisions for defaulted exposures shall be reported. These shall include all the general and specific credit risk adjustments for defaulted assets as referred to in in Article 110 of Regulation (EU) No 575/2013, irrespective of the threshold set for Template C 09.02 of Annex I of Regulation (EU) No 680/2014. |
| 170 | RWEA | Column 260 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The risk-weighted exposure amount after applying the SME supporting factor shall be reported. |
| 180 | RWEA Standardised | Part Three, Title II, Chapter 2 of Regulation (EU) No 575/2013. | RWEA Standardised is the hypothetical RWEA amount obtained by applying the standardised approach for credit risk to the exposures instead of the IRB approach. |

**C 103 – Details on exposures in High Default Portfolio**

For portfolios referred to in Annex I with a collateralisation status different from "Not applicable", the following information may be omitted where the approved model does not accommodate distinct LGD calculations for the secured and unsecured parts of an exposure: LGD (column 130), Expected Loss (column 150), RWEA (column 170), Loss rate latest year (column 210) and Loss rate past 5 years (column 220).

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Portfolio ID | | The instructions provided for column 010 of C 102 shall apply. |
| 040 | Number of obligors | | The instructions provided for column 040 of C 102 shall apply. |
| 060 | PD | | The instructions provided for column 060 of C 102 shall apply. |
| 080 | Original exposure pre-conversion factors | | The instructions provided for column 080 of C 102 shall apply. |
| 090 | Exposure after CRM substitution effects pre-conversion factors | | The instructions provided for column 090 of C 102 shall apply. |
| 100 | CCF | | The instructions provided for column 100 of C 102 shall apply. |
| 110 | EAD | | The instructions provided for column 110 of C 102 shall apply. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 120 | Collateral value | | The instructions provided for column 120 of C 102 shall apply. |
| 130 | LGD | | The instructions provided for column 130 of C 102 shall apply. |
| 140 | Maturity | | The instructions provided for column 140 of C 102 shall apply. |
| 150 | Expected Loss amount | | The instructions provided for column 150 of C 102 shall apply. |
| 160 | Provisions defaulted exposures | | The instructions provided for column 160 of C 102 shall apply. |
| 170 | RWEA | | The instructions provided for column 170 of C 102 shall apply. |
| 180 | RWEA Standardised | | The instructions provided for column 180 of C 102 shall apply. |
| 190 | Default rate latest year | | The default rate for the most recent year shall be reported. For that purpose the default rate shall be calculated as the ratio between i) the sum of the exposures (original exposure before applying the conversion factor measured at the reference date minus one year) that were non-defaulted exactly one year before the reference date and defaulted between the reference date minus one year and the reference date and ii) the sum of the exposures (original exposure before applying the conversion factor measured at the reference date minus one year) that were non-defaulted at the reference date minus one year.<br><br>New exposures that were generated during the year preceding the reference date shall not be included. Exposures that defaulted and were cured again during the year preceding the reference date shall be included in both the numerator and the denominator. Multiple defaults of the same obligor shall be included only once.<br><br>This information shall be reported for portfolio IDs relating to non-defaulted exposures only. |
| 200 | Default rate past 5 years | | The weighted average of the default rates observed in the last five years preceding the reference date shall be reported. The default rate calculation referred to in column 190 shall apply. The weights to be used are the non-defaulted exposures used in the calculation of the default rate in accordance with column 190.<br><br>Where the institution is not able to calculate a default rate for the past five years preceding the reference date, the institution shall develop a proxy using its longest history up to five years preceding the reference date and provide the documentation detailing the calculation to its competent authority.<br><br>That information shall be reported for portfolio IDs relating to “non-defaulted” exposures only. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 210 | Loss rate latest year | | The loss rate observed in the most recent year shall be only reported for portfolio IDs relating to "non-defaulted" and "defaulted" exposures.<br><br>For non-defaulted portfolios, the loss rate shall be the sum of credit risk adjustments and write-offs applied, within the year preceding the reference date, to exposures that were non-defaulted exactly one year before the reference date and which defaulted during the year preceding the reference date, divided by the sum of the EAD, measured exactly one year before the reference date, of the exposures that were non-defaulted exactly one year before the reference date and which defaulted during the year preceding the reference date.<br><br>The numerator of the loss rate shall incorporate all the credit risk adjustments and write-offs related to the exposures that defaulted within the year preceding the reference date, including the credit risk adjustments applied before the default date.<br><br>New exposures generated during the year preceding the reference date shall not be included. Exposures that defaulted and were cured again during the year preceding the reference date shall be included in the denominator of the loss rate and credit risk adjustments and write-offs on those exposures shall be considered in the numerator of the loss rate. Multiple defaults of the very same obligor shall be considered only once.<br><br>For defaulted portfolios, the loss rate shall be the sum of (i) credit risk adjustments to exposures that were already in default exactly one year before the reference date in the respective portfolio and (ii) credit risk adjustments and write-offs applied within the year preceding the reference date for these exposures, divided by the sum of the EAD, measured exactly one year before the reference date, of the exposures that were defaulted exactly one year before the reference date.<br><br>New defaults during the year preceding the reference date shall not be included. Exposures that cured again during the year preceding the reference date shall be included in the denominator of the loss rate and credit risk adjustments and write-offs on those exposures shall be included in the numerator of the loss rate. Multiple defaults of the very same obligor shall be included only once. |
| 220 | Loss rate past 5 years | | The EAD-weighted average of the loss rates observed in the last five years preceding the reference date shall be reported for portfolio IDs relating to "non-defaulted" and "defaulted" exposures only. The calculation of loss rate referred to in column 210 shall apply.<br><br>The loss rate of the previous five years shall not include changes in credit risk adjustments and write offs that occur after the first year of default.<br><br>An institution that is not able to calculate a loss rate for the previous five years shall develop a proxy using its longest history up to five years and provide to its competent authority documentation detailing the calculation. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 250 | RWEA- | | Institutions shall calculate and report RWEA- for portfolios that are referred to in Annex I, template 103 with the following portfolio ID:<br><br>CORP_ALL_0086_CT_****_**_Rx0_ALL<br><br>SMEC_ALL_0106_CT_****_**_Rx0_ALL<br><br>MORT_ALL_0094_CT_****_**_Rx0_ALL<br><br>SMOT_ALL_0106_CT_****_**_Rx0_ALL<br><br>RSMS_ALL_0106_CT_****_**_Rx0_ALL<br><br>RETO_ALL_0094_CT_****_**_Rx0_ALL<br><br>RQRR_ALL_0094_CT_****_**_Rx0_ALL<br><br>RWEA- shall be the hypothetical risk-weighted exposure amount, after applying the SME supporting factor, which results from the application of the PD- values instead of the institution's PD values, for each exposure. The remaining parameters needed in the computation shall not be subject to changes.<br><br>PD- shall be based on a calculation performed separately for each obligor grade. The obligor grades as reported in column 005 of Template C 08.02 of Annex I to Regulation (EU) No 680/2014 shall be used (see Annex II to Regulation (EU) No 680/2014, C 08.01 column 010 and C 08.02 for instructions).<br><br>For each obligor grade, $p^{-}$ shall be the smallest positive value satisfying the equation<br><br>$$p^{-} + \phi^{-1}(q) \cdot \sqrt{\frac{p^{-} \cdot (1 - p^{-})}{n}} \geq DR_{1y} \text{ where } DR_{1y} > 0$$<br><br>and $p^{-} = 0$ where $DR_{1y} = 0$<br><br>where,<br><br>$\Phi^{-1}$ = the inverse function of the standard normal (cumulative) distribution;<br><br>q = the confidence level set at 90 %; |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| | | | $DR_{1y}$ = the case weighted default rate of the year preceding the reference date, i.e., the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date and which defaulted during the latest year, divided by the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date;<br><br>n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date.<br><br>For each obligor, PD- shall be equal to $p^-$, where $p^-$ shall be calculated in accordance with the above formula for the obligor grade assigned to the obligor. |
| 260 | RWEA+ | | Institutions shall calculate and report RWEA+ for the portfolios are referred to in Annex I, template 103 with the following portfolio ID:<br><br>CORP_ALL_0086_CT_****_**_Rx0_ALL<br><br>SMEC_ALL_0106_CT_****_**_Rx0_ALL<br><br>MORT_ALL_0094_CT_****_**_Rx0_ALL<br><br>SMOT_ALL_0106_CT_****_**_Rx0_ALL<br><br>RSMS_ALL_0106_CT_****_**_Rx0_ALL<br><br>RETO_ALL_0094_CT_****_**_Rx0_ALL<br><br>RQRR_ALL_0094_CT_****_**_Rx0_ALL<br><br>RWEA+ shall be the hypothetical risk-weighted exposure amount, after applying the SME supporting factor, which results from the application of the PD+ values instead of the institution's PD values, for each exposure. The remaining parameters needed in the computation shall not be subject to changes.<br><br>PD+ shall be based on a calculation performed separately for each obligor grade. The obligor grades as reported in column 005 of Template C 08.02 of Annex I to Regulation (EU) No 680/2014 shall be used (see Annex II to Regulation (EU) No 680/2014, C 08.01 column 010 and C 08.02 for instructions).<br><br>For each obligor grade, $p^+$ shall be the largest positive value satisfying the equation |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| | | | $$p^{+} - \phi^{-1}(q) \cdot \sqrt{\frac{p^{+} \cdot (1 - p^{+})}{n}} \leq DR_{1y}$$<br><br>In this equation,<br><br>$\Phi^{-1}$ = the inverse function of the standard normal (cumulative) distribution;<br><br>q = the confidence level set at 90 %;<br><br>$DR_{1y}$ = the case weighted default rate of the year preceding the reference date, i.e., the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date and which defaulted during the latest year, divided by the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date;<br><br>n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date.<br><br>For each obligor, PD+ shall be equal to $p^{+}$, where $p^{+}$ shall be calculated in accordance with the above formula for the obligor grade assigned to the obligor. |
| 270 | RWEA- - | | Institutions shall calculate and report RWEA—for the portfolios that are referred to in Annex I, template 103 with the following portfolio ID:<br><br>CORP_ALL_0086_CT_****_**_Rx0_ALL<br><br>SMEC_ALL_0106_CT_****_**_Rx0_ALL<br><br>MORT_ALL_0094_CT_****_**_Rx0_ALL<br><br>SMOT_ALL_0106_CT_****_**_Rx0_ALL<br><br>RSMS_ALL_0106_CT_****_**_Rx0_ALL<br><br>RETO_ALL_0094_CT_****_**_Rx0_ALL<br><br>RQRR_ALL_0094_CT_****_**_Rx0_ALL |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| | | | RWEA- - shall be the hypothetical risk-weighted exposure amount, after applying the SME supporting factor, which results from the application of the PD- - values instead of the institution's PD values, for each exposure. The remaining parameters needed in the computation shall not be subject to changes.<br><br>PD- - shall be based on a calculation performed separately for each obligor grade. The obligor grades as reported in column 005 of Template C 08.02 of Annex I to Regulation (EU) No 680/2014 shall be used (see Annex II to Regulation (EU) No 680/2014, C 08.01 column 010 and C 08.02 for instructions).<br><br>For each obligor grade, $p^{--}$ shall be the smallest positive value satisfying the equation<br><br>$$p^{--} + \phi^{-1}(q) \cdot \sqrt{\frac{p^{--} \cdot (1 - p^{--})}{n}} \geq DR_{5y} \text{ where } DR_{5y} > 0$$<br><br>and $p^{-}$: = 0 where $DR_{5y}$ = 0,<br><br>where,<br><br>$\Phi^{-1}$ = the inverse function of the standard normal (cumulative) distribution;<br><br>q = the confidence level set at 90 %;<br><br>$DR_{5y}$ = the default rate of the 5 latest years for the obligor grade, calculated as the simple average of five 1-year case-weighted default rates;<br><br>n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date.<br><br>For each obligor, PD- - shall be equal to $p^{--}$, where $p^{--}$ shall be calculated in accordance with the above formula for the obligor grade assigned to the obligor. |
| 280 | RWEA++ | | Institutions shall calculate and report RWEA++ for the portfolios referred to in Annex I, template 103 with the following portfolio ID:<br><br>CORP_ALL_0086_CT_****_**_Rx0_ALL<br><br>SMEC_ALL_0106_CT_****_**_Rx0_ALL<br><br>MORT_ALL_0094_CT_****_**_Rx0_ALL |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| | | | SMOT_ALL_0106_CT_****_**_Rx0_ALL<br><br>RSMS_ALL_0106_CT_****_**_Rx0_ALL<br><br>RETO_ALL_0094_CT_****_**_Rx0_ALL<br><br>RQRR_ALL_0094_CT_****_**_Rx0_ALL<br><br>RWEA++ shall be the hypothetical risk-weighted exposure amount, after applying the SME supporting factor, which results from the application of the PD++ values instead of the institution's PD values, for each exposure. The remaining parameters needed in the computation shall not be subject to changes.<br><br>PD++ shall be based on a calculation performed separately for each obligor grade. The obligor grades as reported in column 005 of Template C 08.02 of Annex I to Regulation (EU) No 680/2014 shall be used (see Annex II to Regulation (EU) No 680/2014, C 08.01 column 010 and C 08.02 for instructions).<br><br>For each obligor grade, $p^{++}$ shall be the largest positive value satisfying the equation<br><br>$$p^{++} - \Phi^{-1}(q) \cdot \sqrt{\frac{p^{++} \cdot (1 - p^{++})}{n}} \leq DR_{5y}$$<br><br>where,<br><br>$\Phi^{-1}$ = the inverse function of the standard normal (cumulative) distribution;<br><br>q = the confidence level set at 90 %;<br><br>$DR_{5y}$ = the default rate of the 5 latest years for the obligor grade, calculated as the simple average of five 1-year case-weighted default rates;<br><br>n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date.<br><br>For each obligor, PD++ shall be equal to $p^{++}$, where $p^{++}$ shall be calculated in accordance with the above formula for the obligor grade assigned to the obligor. |

**C 105.01 – Definition of internal models**

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Internal model ID | | The internal model ID assigned by the reporting institution shall be reported. That internal model ID is a row identifier that shall be unique for each row in the table. |
| 020 | Model name | | The model name assigned by the reporting institution shall be reported. |
| 030 | IRBA Risk parameter | | The IRB approach risk parameter shall be one of the following:<br>(a) PD;<br>(b) LGD;<br>(c) CCF. |
| 040 | EAD | Column 110 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The aggregate exposure value of the transactions in the scope of application of the specific model shall be reported. |
| 050 | EAD weighted average default rate for calibration | | The EAD-weighted average of the annual default rates, where used in the calibration of the PD models, shall be reported. That information shall be completed only for PD models. The data used in the calibration of the model parameters shall be used. If no internal data exists and the calibration is based on external data, then the external data shall be reported. |
| 060 | Case weighted average default rate for calibration | | The simple average of the annual case-weighted default rates used in the calibration of the PD models shall be reported. That information shall be completed only for PD models.<br>The data used in the calibration of the model parameters shall be used. If no internal data exist and the calibration is based on external data, then the external data shall be reported. |
| 070 | Long-run PD | | The central tendency used by the institution in the calibration of the models that incorporates any prudent adjustment to the simple case weighted average of the annual default rates used in the calibration of the PD models shall be reported. That information shall be completed only for PD models. |
| 080 | Cure rate defaulted asset | | The cure rate defaulted asset shall be the percentage of defaulted outstanding that returns in “non-defaulted” status over a twelve months period.<br>An institution that does not calculate cure rates for a given model shall calculate a proxy for cure rates. The institution shall report the use of a proxy to the competent authority. That information shall be completed only for LGD models. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 090 | Recovery rate not cured foreclosed assets | | The case-weighted average recovery rate for not cured defaults included in the time series used by the institution for the calibration of the LGD models on non-defaulted assets shall be reported.<br><br>The data used in the calibration of the model parameters shall be used. If no internal data exist and the calibration is based on external data, then the external data shall be reported. An institution that does not have a specific recovery rate for non-cured defaults due to an incomplete recovery procedure, shall calculate a proxy taking into account observed recoveries as well as the estimations of recoveries for incomplete workout. The institution shall report the use of a proxy to the competent authority. This information shall be completed only for LGD models. |
| 100 | Recovery period length not cured foreclosed assets | | The case-weighted average length of the recovery period (from the start of the default status to the completion date of the recovery procedures) for the not cured defaults included in the time series used by the institution for the calibration of the LGD models on non-defaulted assets shall be reported. The case-weighted average length shall be expressed in number of days.<br><br>The data used in the calibration of the model parameters shall be used. If no internal data exist and the calibration is based on external data, then the external data shall be reported.<br><br>An institution that does not have a specific recovery period length for not cured defaults, due to an incomplete recovery procedure, shall calculate a proxy taking into account the definition provided. The institution shall report the use of a proxy to the competent authority. That information shall be completed only for LGD models. |
| 110 | Joint decision | Article 20(2)(a) of Regulation (EU) No 575/2013 | The institution shall report whether or not a joint decision on prudential requirements exists between the consolidating and the host competent authority regarding the permission to use the IRB approach for the calculation of the prudential requirements for the exposures held by the subsidiaries of the institutions in the reported benchmarking portfolios. |
| 120 | Consolidating supervisor | Article 20 of Regulation (EU) No 575/2013 | The country ISO code of the country of origin of the competent authority responsible for the consolidated supervision of the institution using an IRB approach shall be reported. |
| 130 | RWEA | Column 260 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The risk-weighted exposure amount after applying the SME supporting factor for all transactions in the scope of application of the specific model shall be reported. |

**C 105.02 – Mapping of internal models to portfolios**

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Portfolio ID | Column 010 of templates 102 and 103 | The code assigned to the portfolio in accordance with Annex II for which the institution reports the results of the calculation shall be reported. Columns 010 and 020 are a composite row identifier and together shall be unique for each row in the table. |
| 020 | Internal model ID | Column 010 of template 105.01 | The internal model ID assigned by the reporting institution shall be reported. |
| 030 | EAD | Column 110 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The exposure value of the transactions in the scope of application of the specific model in accordance with column 020 for the specific portfolio in accordance with column 010 shall be reported. Where all transactions of a given portfolio are treated with one specific model, the exposure value shall be identical to the amount reported for the same portfolio in column 110 of template 102 or 103, as applicable. |
| 040 | RWEA | Column 260 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014 | The risk-weighted exposure amount after applying the SME supporting factor for the transactions in the scope of application of the specific model, in accordance with column 020, for the specific portfolio in accordance with column 010, shall be reported. Where all transactions of a given portfolio are treated with one specific model, the amount shall be identical to the amount reported for the same portfolio in column 170 of template 102 or 103, as applicable. |

**C 105.03 – Mapping of internal models to countries**

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 005 | Row ID | | This code is a row identifier and shall be unique for each row in the template. It shall follow the numerical order 1, 2, 3, etc. |
| 010 | Internal model ID | Column 010 of template 105.01 | The internal model ID assigned by the reporting institution shall be reported. Where one internal model ID is associated with several countries, separate rows shall be reported for each combination of "Internal model ID" and "Location of institution". Columns 010 and 020 are a composite row identifier and their combination shall be unique for each row in the table. |
| 020 | Location of institution | Article 20 of Regulation (EU) No 575/2013 | The country ISO code of the legal residence of each subsidiary where the IRB exposures reported for each benchmarking portfolio are booked shall be reported, irrespective of the existence of any permission granted by the host supervisor to apply an IRB approach.' |

*ANNEX V*

*'ANNEX V*

**MARKET RISK BENCHMARK INSTRUMENTS AND PORTFOLIOS**

1. Instructions . . . . . 2725

2. Instruments . . . . . 2730

3. Individual Portfolios . . . . . 2740

4. Aggregated Portfolios . . . . . 2744

5. Additional specifications for instruments . . . . . 2745

**Section 1: Instructions**

(a) For the purposes of this Annex, the following shall apply:

(i) "booking date" means the date and time on which institutions book the transactions for the purposes of the benchmarking exercise;

(ii) "Initial Market Valuation (IMV)" means the marked-to-market value of the instruments referred to in Section 2 of this Annex, at the IMV reference date and time;

(iii) "IMV reference date" means the date and time with reference to which institutions shall determine the IMV of the transactions in the benchmarking portfolio;

(iv) "IMV remittance date" means the date by which institutions shall submit the results of the IMV of the transactions in the benchmarking portfolio;

(v) "VaR" means the Value at Risk;

(vi) "sVaR" means the Stressed Value at Risk;

(vii) "IRC" means the Incremental Risk Charge;

(viii) "CTP" means the Correlation Trading Portfolio;

(ix) "APR" means the All Price Risk calculated in accordance with Article 377(2) of Regulation (EU) No. 575/2013;

(x) "Risk Measures" (RM) means the value of the VaR, sVaR, and when required IRC and APR for the portfolios, as set out in Section 3 of this Annex, between the RM initial and RM final reference date;

(xi) "RM initial reference date" means the date on which institutions shall start to compute the RM values;

(xii) "RM final reference date" means the date on which institutions shall finish to compute the RM values;

(xiii) "RM remittance date" means the date by which institutions shall submit the results of the RM of the transactions in the benchmarking portfolio;

(xiv) "Present Value (PV)" means the marked-to-market value of the portfolios, set out in Section 3 of this Annex, at the RM final reference date;

(xv) "ATM" means "at the money" in terms of the relative position of the current or future price of a derivative's underlying asset with respect to the strike price of that derivative;

(xvi) "OTM" means "out of the money" in terms of the relative position of the current or future price of a derivative's underlying asset with respect to the strike price of that derivative;

(xvii) "ITM" means "in the money" in terms of the relative position of the current or future price of a derivative's underlying asset with respect to the strike price of that derivative;

(xviii) "long" means "bought" and "short" means "sold";

(xix) "CDS" means Credit Default Swaps;

(xx) for credit default swaps, "long" means "bought protection" and "short" means "sold protection";

(xxi) "MLN" means millions;

(xxii) "OTC" means over-the-counter.

(b) The following dates shall apply for the "benchmarking" exercise:

(i) the booking date shall be 19 September 2019;

(ii) the IMV reference date shall be 26 September 2019 (at 5:30 pm CET - 4.30 pm GMT);

(iii) the IMV remittance date shall be 4 October 2019;

(iv) the RM initial reference date shall be 20 January 2020;

(v) the RM final reference date shall be 31 January 2020;

(vi) the RM remittance date shall be 28 February 2020.

(c) Unless explicitly specified otherwise in Section 2 of this Annex, all positions shall be booked on the booking date referred to in point (b)(i) of this Section. Once positions have been booked, each portfolio shall age for the duration of the benchmarking exercise and shall be calculated under the assumption that the institution does not take any action to manage the portfolio in any way during the entire period of the benchmarking exercise. Unless explicitly stated otherwise in the specifications for a particular instrument, strike prices for option positions shall be determined relative to prices for the underlying as observed at market close on the booking date.

(d) For the purposes of the initial market valuation, the valuation of each instrument shall be submitted to the institution's competent authority by the IMV remittance date. By that date, institutions shall submit an explanatory note accompanying the results, in accordance with point (e). IMV shall be provided in accordance with the institution's front office valuation, where possible. In case IMVs are not provided by the institution's front office, the institution shall specify in the explanatory note who is the IMV data source provider.

(e) The explanatory note that institutions are to submit together with the IMV shall include all of the following for each instrument:

(i) the risk factors used to calculate the instrument's IMV;

(ii) the pricing model used to calculate the instrument's IMV and a description of this pricing model;

(iii) the risk factors included in the VaR model for the instrument;

(iv) the risk factors included in the VaR model that are also valuation inputs for the IMV of the instrument;

(v) the VaR model specifics in relation to the instrument;

(vi) available reference data for the instrument in the institution's own format;

(vii) the aspects referred to in points (h), (i), (l), (n), (o), (p), (w), (x), (z), (hh) and (ll).

(f) For the purposes of point (e), sub point (v), all of the following shall be reported:

(i) concise VaR model descriptions;

(ii) revaluation methods applied;

(iii) functional form applied for modelling of returns (such as absolute, relatives, other methods);

(iv) qualitative information on the time series used to calibrate the VaR model in relation to the instrument (such as source, methodology for normalisation, buckets applied, other information deemed relevant by the institutions to explain the results provided).

(g) The explanatory note referred to in point (d) shall be updated with each resubmission of any value, reflecting the changes between submissions. The explanatory note shall contain one section which lists all submission dates and the reasons for resubmissions.

(h) The risks of the positions shall be calculated without taking into account the funding costs. Where applicable, institutions shall use the overnight rate of the instrument currency as the discount rate. Collateral agreement shall be considered in place for the derivatives instruments referred to in Section 2. Where that is not possible, reasons shall be provided in the explanatory note referred to in point (d).

(i) Counterparty credit risk and credit valuation adjustment ("CVA") risk shall not be taken into account in the valuation of the risks of the portfolios. Where that is not possible, reasons shall be provided in the explanatory note referred to in point (d). Institutions shall report cases where other typologies of Valuation Adjustments are included in the IMV and explain for each financial instrument the methodology and the impact in the explanatory note referred to in point (d).

(j) The 10-day 99 % VaR shall be calculated on a daily basis. sVaR and the IRC may be calculated on a weekly basis. The sVaR and IRC shall be based on end-of-day prices for each Friday in the time window of the benchmarking exercise.

(k) For transactions that include long positions in CDS, institutions shall assume an immediate up-front fee is paid to enter the position as per the market standards and conventions. The maturity date for all CDS shall correspond to conventional quarterly termination dates.

(l) Additional specifications needed in order to carry out pricing calculations required for CDS positions shall be consistent with commonly used market standards and conventions and shall be explained in the explanatory note referred to in point (d) of this Section.

(m) The maturity date shall ensure that the transaction is closest to the term-to-maturity specified in accordance with market standards and conventions.

(n) With respect to the details of instruments not referred to in Section 2, institutions shall provide the assumptions that have been used, including the day count convention and the choice for a tradable and liquid instrument, where permitted, along with the results in the explanatory note referred to in point (d) of this Section.

(o) Institutions that believe that assumptions in addition to those specified in this Section are relevant to the interpretation of the results of its exercise, including close of business timing, coupon rolls, mapping against indices and others, shall submit a description of those assumptions in the explanatory note referred to in point (d) of this Section.

(p) The explanatory note referred to in point (d) of this Section shall include explanations for risks not captured by the model for the instruments referred to in Section 2 of this Annex.

(q) All options shall be treated as if they are traded OTC, unless explicitly specified otherwise.

(r) The standard timing conventions for OTC options shall be followed. The time to maturity for an "n-month" option shall be in n months. Where options expire on a non-trading day, institutions shall adjust the expiration date per business date, in accordance with market standards and conventions.

(s) All OTC options shall be treated as follows:

(i) as American for single name equities and commodities;

(ii) as European for equity indices, foreign exchange and swaptions.

(t) All OTC options shall be considered "naked" so that the premium shall be excluded from the initial market valuation.

(u) Regarding the CTPs, institutions that have permission to use the APR model for CTPs shall provide details about their most relevant assumptions, market standards and conventions regarding the CTP instruments referred to in points 74 and 75 of Section 2, including the hedge ratios they have calculated to make the CTP instruments CS01 neutral at the booking date.

(v) The IMV for each instrument shall be provided in the base currency specified in Section 2 for that instrument.

(w) For positions denominated in a common base currency but composed of one or more instruments denominated in a different currency, the result shall be converted into the reported base currency of the portfolio, using the appropriate foreign exchange spot rate as per standard market practice. The converted result shall be explained in the explanatory note referred to in point (d) of this Section.

(x) When booking positions, institutions shall follow appropriate market conventions, unless otherwise specified in these instructions in the Instruments descriptions (Section 2 of this Annex).

(y) Where an instrument, or the underlying instrument for a derivative, is subject to a corporate action that affects the benchmarking exercise, such as a call from the issuer, a default or similar actions, institutions shall exclude such instrument from the exercise together with any related CDS or option.

(z) With regard to an index series, "on-the-run" shall refer to the most liquid and tradable series of that index available in the market. Institutions shall explain their choice of "on-the-run" series along with the related results in the accompanying explanatory note referred to in point (d) of this Section.

(aa) The Euro Interbank Offered Rate ("EURIBOR") shall mean the rate calculated by the European Money Markets Institute at different maturities for EURO interbank term deposits. The London Interbank Offered Rate ("LIBOR") shall mean the rate calculated by the Intercontinental Exchange at different maturities for interbank term deposit in different currencies.

(bb) Risk measures for the portfolios referred to in Section 3 and Section 4, together with the Present Value, shall be computed from the "RM initial reference date" to the "RM final reference date". Institutions shall submit the results of those calculations to their competent authority by RM remittance date.

(cc) IMV shall be reported for each instrument. Risk measures and Present Value, where applicable, shall be reported for each portfolio, both individual and aggregated. All results shall be reported with respect to the base currency.

(dd) Only institutions which have been granted permission to model specific risk shall report credit spread portfolios. For interest rate portfolios which include risk as part of certain instruments, individual and aggregated portfolios shall be modelled by institutions which have been granted the permission to model the general interest risk as well as institutions which have been granted the permission to model the general and the specific interest risk.

(ee) The results for the aggregated portfolios shall be submitted only where the results of all components are submitted.

(ff) In Section 2 (Instruments) "Year T" shall mean "2020" and Year T + X shall mean 2020 + X, with X as specified in Section 2 of this Annex.

(gg) In Section 2 of this Annex (Instruments), institutions shall determine the day of expiry/maturity in accordance with the following instructions:

(i) Where the date is specified, that specific date shall be used;

(ii) Where no date is specified, market convention, where available, shall be used. If for example there is a market convention that the day of expiry/maturity is the 3rd Friday of the month, then "June Year T" shall mean the 3rd Friday of June of the year T;

(iii) At the end of the month, when it is specified "End of", it shall mean the last calendar day in the month;

(iv) For a fix period of time following the "booking date", if the period is defined as a number of days, it is the last day of the period. If the period is defined in weeks, months or years, it is the same day of the following week, month or year with respect to the booking date, or, if the last month or year of the period is shorter, the last day of that month or year; if the "booking date + x period" is a holiday day, then select the following working day.

(hh) In Section 2 of this Annex (Instruments), for all CDS, unless explicitly specified otherwise, the following requirements shall apply:

(i) Coupon frequency: Quarterly;

(ii) Coupon(bps): 100;

(iii) Day count: ACT/360;

(iv) ISDA Definitions year: 2014;

(v) Restructuring clause: Modified-Modified Restructuring (MMR);

(vi) Maturity: December Year T+4;

(vii) Debt type: Senior;

(viii) Tenor: 5 Year;

(ix) Effective date as booking date;

(x) The used discount curve and recovery rate shall be indicated in the explanatory note referred to in point (d) of this Section.

(ii) The IMV for an index future shall be reported as the market price at the IMV reference date, multiplied by the number of contracts.

(jj) A number of 100 contracts, for instruments 1, 3-17, as referred to in Section 2 of this Annex, shall be used uniformly for the purposes of calculating IMV.

(kk) For Credit Spread Instruments, instruments 52-67 and 69, as referred to in Section 2 of this Annex, standard ISDA definitions and standard restructuring clauses shall apply.

(ll) Institutions shall provide the information related to the time of valuation of the PV mentioning the time in the explanatory note referred to in point (d) of this Section. Where possible, valuation of the PV shall be computed at close of business day.

**Section 2: Instruments**

Institutions shall provide IMV, in accordance with the instructions laid down in Section 1 of this Annex, for the following financial instruments:

***Equity***

1. Long EURO STOXX 50 index (Ticker: SX5E) Future (1 point equals movement of EUR 10).

   Exchange: Eurex

   Expiry date: June Year T

   Base currency: EUR

2. Long 10 000 BAYER (Ticker: BAYN GR) shares.

   Exchange: Xetra

   Base currency: EUR

3. Short Future BAYER (Ticker: BAYN GR) (1 contract = 100 shares).

   Exchange: Eurex

   Expiry date: June Year T

   Base currency: EUR

4. Short Future, PEUGEOT PSA (Ticker: UG FP) (1 contract = 100 shares).

   Exchange: Euronext

   Expiry date: June Year T

   Base currency: EUR

5. Short Future, ALLIANZ (Ticker: ALV GR) (1 contract = 100 shares).

   Exchange: Eurex

   Expiry date: June Year T

   Base currency: EUR

6. Short Future BARCLAYS (Ticker: BARC LN) (1 contract = 100 shares).

   Exchange: Eurex

   Expiry date: June Year T

   Base currency: GBP

7. Short Future DEUTSCHE BANK (Ticker: DBK GR) (1 contract = 100 shares).

   Exchange: Eurex

   Expiry date: June Year T

   Base currency: EUR

8. Short Future CRÉDIT AGRICOLE (Ticker: ACA FP) (1 contract = 100 shares).

   Exchange: Euronext

   Expiry date: June Year T

   Base currency: EUR

9. Long Call Option. Underlying BAYER (Ticker: BAYN GR), ATM (1 contract = 100 shares).

   Expiry date: June Year T

   Base currency: EUR

10. Short Call Option. Underlying BAYER (Ticker: BAYN GR), ATM (1 contract = 100 shares).

    Expiry date: December Year T

    Base currency: EUR

11. Long Call Option. Underlying PFIZER (Ticker PFE US) 10 % OTM, (1 contract = 100 shares).

    Expiry date: June Year T

    Base currency: USD

12. Long Put Option. Underlying PFIZER (Ticker PFE US) 10 % OTM, (1 contract = 100 shares).

    Expiry date: June Year T

    Base currency: USD

13. Long Call Option. Underlying BAYER (Ticker: BAYN GR), 10 % OTM (1 contract = 100 shares).

    Expiry date: December Year T

    Base currency: EUR

14. Short Call Option. Underlying BAYER (Ticker: BAYN GR), 10 % OTM (1 contract = 100 shares).

    Expiry date: June Year T

    Base currency: EUR

15. Long Call Option. Underlying AVIVA (Ticker: AV/LN), 10 % OTM (1 contract = 100 shares).

    Expiry date: December Year T

    Base currency: GBP

16. Long Put Option. Underlying AVIVA (Ticker: AV/LN), 10 % OTM (1 contract = 100 shares).

    Expiry date: December Year T

    Base currency: GBP

17. Short Future NIKKEI 225 (Ticker NKY) (1 point equals 500 JPY).

    Exchange: japan exchange

    Expiry date: 11 June Year T

    Base currency: JPY

18. Auto-callable Equity product

Long position

Booking on "Booking date"

Notional amount ("Capital"): EUR 1 000 000

Underlying: Index EURO STOXX 50 (Ticker: SX5E)

Base currency: EUR

Maturity: 5 years

Annual Pay-out and annual observation ("Booking date + 1 year", "Booking date + 2 years", "Booking date + 3 years", "Booking date + 4 years", "Booking date + 5 years"). Pay-out occurs 10 days after reference date.

Coupon: 6 %

Autocall level ("Initial value"): End of day Booking date + 1 month

Barrier coupon payment 60 % of autocall level

Protection barrier: 55 % of autocall level

— Capital not guaranteed if the index is below the protection barrier (capital returned on year 5 will be pro-rata where the level is below the protection barrier: for instance, if the SX5E = 40 % of its initial level then the capital returned is 40 %);

— If SX5E ≥ 60 % (barrier coupon) of initial value at the end of any year, then the coupon paid out is 6 %;

— If SX5E ≥ 100 % of initial value at the end of any year, then the product is called and the pay out is the coupon plus the capital (100 %);

— If SX5E < 60 % (barrier coupon) of initial value at the end of any year, then no coupon is paid;

— If SX5E < 55 % (protection barrier) of initial value at the end of year 5, then the capital is only paid pro-rata. Else if SX5E >= 55 % (protection barrier) of initial value at the end of year 5, then the capital is fully paid.

***IR***

19. 5-year IRS EUR – Receive fixed rate and pay floating rate

Fixed leg: receive annually

Floating rate: 3-month EURIBOR, pay quarterly

Notional: EUR 10 000 000

Roll convention and calendar: standard

Effective date as booking date (i.e. the rates to be used shall be those at the market close as of the booking date)

Maturity: September Year T+4.

Base currency: EUR

20. Two-year EUR swaption on 5-year interest rate swap.

Notional: EUR 10 000 000.

The institution is the seller of the option on the swap. The counterparty of the institution buys the right to enter a swap with the institution; if the counterparty exercises its right, the counterparty shall receive the fixed rate while the institution shall receive the floating rate.

Swaption with maturity of two years (Booking date + 2 years) on IRS defined in instrument n. 19

Maturity of the underlying swap: Booking date + 7 years

Premium paid at the booking date (Booking date). Cash settled

The strike price is based on the IRS rate defined in instrument n. 19 (i.e. the strike price is the fixed rate as IRS defined in instrument n. 19)

Base currency: EUR

21. 5-year IRS USD. Receive fixed rate and pay floating rate.

Fixed rate: receive annually

Floating rate: 3-month USD LIBOR rate, pay quarterly

Notional: USD 10 000 000

Roll convention and calendar: standard

Effective date as booking date (i.e. the rates to be used shall be those at the market close as of the booking date)

Maturity date: September Year T+4.

Base currency: USD

22. 2-year IRS GBP. Receive fixed rate and pay floating rate.

Fixed rate: receive annually

Floating rate: 3-month GBP LIBOR rate, pay quarterly

Notional: GBP 10 000 000

Roll convention and calendar: standard

Effective date as booking date (i.e. the rates to be used shall be those at the market close as of the booking date)

Maturity: Booking date + 2 years

Base currency GBP

23. Long position on "Cap and Floor" 10-year UBS AG (Ticker: UBSG VX) Notes.

Notional (Principal) Amount: USD 1 000 000.

Floating Rate Notes (the "Notes") are senior unsecured obligations of UBS AG ("UBS").

— The Notes shall bear interest at a per annum rate equal to USD 3-Month LIBOR plus 1,5 % per annum (the "Floating Interest Rate"), subject to a maximum interest rate of 7,5 % per annum (the "Interest Rate Cap") and a minimum interest rate of 2,5 % per annum (the "Interest Rate Floor").

— Any payment on the Notes, including interest and principal at maturity, shall be subject to the creditworthiness of UBS AG. Institutions are asked to use an appropriate discounting curve, motivating that in the explanatory note.

— Income: The Notes will pay interest quarterly at a rate equal to the Floating Interest Rate, provided that if on any Coupon Determination Date (i) the Floating Interest Rate is less than the Interest Rate Floor, then the applicable interest rate for the related Interest Period will be equal to the Interest Rate Floor, or (ii) the Floating Interest Rate is greater than the Interest Rate Cap, then the applicable interest rate for the related Interest Period will be equal to the Interest Rate Cap.

| | |
|---|---|
| Interest Payment Amount | The amount of interest to be paid on the Notes for an Interest Period shall be equal to the product of (a) the principal amount of the Notes, (b) the Applicable Interest Rate for that Interest Period and (c) a fraction, the numerator of which is the number of days in the Interest Period (calculated on the basis of a 360-day year of twelve 30-day months) and the denominator of which is 360. |
| Trade and Settlement Date | "Booking date" |
| Interest Payment Dates | Quarterly, on the Booking date + 3 months, Booking date + 6 months, Booking date + 9 months and Booking date + 1 year, commencing on Booking date + 3 months, during the term of the Notes (subject to adjustments, as described herein). |
| Maturity Date | Booking date + 10 years |
| Currency | USD |
| Daycount Basis | 30/360 |
| Business Day Convention | Following Unadjusted |
| Coupon Determination Date | For each Interest Period, the second London Banking day immediately preceding the relevant Interest Date.<br><br>"London Banking Day" means any day on which commercial banks are open for general business (including dealings in foreign exchange and foreign currency deposits) in London and on which dealings in U.S. dollars are transacted in the London interbank market. |

24. Long GERMANY GOVT EUR 5 000 000 (ISIN DE0001135085)

    Maturity: 4 July 2028

    Base currency: EUR

25. Short GERMANY GOVT EUR 2 000 000 (ISIN DE0001102358))

    Maturity: 15 May 2024

    Base currency: EUR

26. Long ITALY GOVT EUR 5 000 000 (ISIN IT0005246134)

    Maturity: 15 May 2028

    Base currency: EUR

27. Long ITALY GOVT EUR 1 000 000 (ISIN IT0004953417)

    Maturity: 1 March 2024

    Base currency: EUR

28. Long SPAIN GOVT EUR 5 000 000 (ISIN ES00000124C5)

    Maturity: 31 October 2028

    Base currency: EUR

29. Short FRANCE GOVT EUR 5 000 000 (ISIN FR0011317783)

    Maturity: 25 October 2027

    Base currency: EUR

30. Short GERMANY GOVT EUR 10 000 000 (ISIN DE0001102390)

    Maturity: 15 February 2026

    Base currency: EUR

31. Long UNITED KINGDOM GOVT GBP 5 000 000 (ISIN GB0002404191)

    Maturity: 7 December 2028

    Base currency: GBP

32. Long PORTUGAL GOVT EUR 5 000 000 (ISIN PTOTETOE0012)

    Maturity: 21 July 2026

    Base currency: EUR

33. Short UNITED STATES GOVT USD 10 000 000 (ISIN US9128283P31)

    Maturity: 31 December 2024

    Base currency USD

34. Long BRAZIL GOVT 5 000 000 USD (ISIN US105756BT66))

    Maturity: 5 January 2024

    Base currency: USD

35. Long MEXICO GOVT 5 000 000 USD (ISIN US91086QBC15)

    Maturity: 2 October 2023

    Base currency USD

36. 10-year IRS EURO – Receive floating rate and pay fixed rate.

    Fixed leg: pay annually.

    Floating rate: 3-month EURIBOR, receive quarterly

    Notional: EUR 10 000 000

    Roll convention and calendar: standard

    Effective date as the booking date (i.e. rates to be used are those at the market close on booking date)

    Maturity: Booking date + 10 years

    Base currency: EUR

37. 5-year IRS EURO – Receive floating rate and pay fixed rate.

    Fixed leg: pay annually

    Floating rate: 6-month EURIBOR, receive every 6 months

    Notional: EUR 10 000 000

    Roll convention and calendar: standard

    Effective date as the booking date (i.e. rates to be used are those at the market close on booking date)

    Maturity: Booking date + 5 years

    Base currency: EUR

***FX***

38. 6-month USD/EUR forward contract. Cash settled. Notional USD 10 000 000 USD purchased at the EUR/USD ECB reference spot rate as of end of the booking date

    Base currency: EUR

39. 6-month EUR/GBP forward contract. Cash settled. Notional 10 000 000 GBP purchased at the EUR/GBP ECB reference spot rate as of end of the booking date

    Base currency: EUR

40. Long 1 000 000 USD Cash.

    Cash position

    Base currency: EUR

41. Long Call option. EUR 10 000 000. Equivalent amount based on EUR/USD ECB reference spot rate as of end of the booking date

    Strike price: 110 % of EUR/USD ECB reference rate as of end of the booking date

    Expiry date: Booking date + 1 year

    Base currency: EUR

42. Long Call option. EUR 10 000 000. Equivalent amount based on EUR/USD ECB reference spot rate as of end of the booking date

    Strike price: 90 % of EUR/USD ECB reference rate as of end of the booking date

    Expiry date: Booking date + 1 year

    Base currency: EUR

43. Short Call option. EUR 10 000 000. Equivalent amount based on EUR/USD ECB reference spot rate as of end of the booking date

    Strike price: 100 % of EUR/USD ECB reference rate as of end of the booking date

    Expiry date: Booking date + 1 year

    Base currency: EUR

44. Short Call option. EUR 10 000 000. Equivalent amount based on EUR/GBP ECB reference spot rate as of end of the booking date

    Strike price: 110 % of EUR/GBP ECB reference rate as of end of the booking date

    Expiry date: Booking date + 1 year

    Base currency: EUR

45. Long Put option. EUR 10 000 000. Equivalent amount based on EUR/JPY ECB reference spot rate as of end of the booking date

    Strike price: 110 % of EUR/JPY ECB reference rate as of end of the booking date

    Expiry date: Booking date + 1 year

    Base currency: EUR

46. Short Put option. EUR 10 000 000. Equivalent amount based on EUR/AUD ECB reference spot rate as of end of the booking date

    Strike price: 110 % of EUR/AUD ECB reference rate as of end of the booking date

    Expiry date: Booking date + 1 year

    Base currency: EUR

47. 5-year Mark to Market (MtM) Cross Currency EUR/USD SWAP. Receive USD and pay EUR.

    EUR: 3-month EURIBOR, pay quarterly

    USD: 3-month USD LIBOR rate, receive quarterly

    Notional EUR 10 000 000 adjusted on a quarterly basis

    Roll convention and calendar: standard

    Effective date as booking date

    Maturity: Booking date + 5 years

    Base currency: EUR

    See also Section 5 – Instrument additional specifications

***Commodities***

48. Long 3 500 000 6-month ATM London Gold Forwards contracts (1 contract = 0,001 troy ounces, notional: 3 500 troy ounces).

    Cash Settlement

    Base currency: USD

49. Short 3 500 000 12-month ATM London Gold Forwards contracts (1 contract = 0,001 troy ounces, notional: 3 500 troy ounces).

    Cash Settlement

    Base currency: USD

50. Long 30 contracts of 6-month WTI Crude Oil Call option with strike equals 12-month end-of-day forward price on the booking date (1 contract = 1 000 barrels. Total notional 30 000 barrels).

    Cash Settlement

    Base currency USD

51. Short 30 contracts of 6-month WTI Crude Oil Put option with strike equals 12-month end-of-day forward price on the booking date (1 contract = 1 000 barrels. Total notional 30 000 barrels).

    Cash Settlement

    Base currency USD

***Credit Spread***

52. Long (i.e. Buy protection) USD 1 000 000 CDS on PORTUGAL

    Restructuring clause: FULL

    Base currency: USD

53. Long (i.e. Buy protection) USD 1 000 000 CDS on ITALY

    Restructuring clause: FULL

    Base currency: USD

54. Short (i.e. Sell protection) USD 1 000 000 CDS on SPAIN

    Restructuring clause: FULL

    Base currency: USD

55. Long (i.e. Buy protection) USD 1 000 000 CDS on MEXICO

    Restructuring clause: FULL

    Base currency: USD

56. Long (i.e. Buy protection) USD 1 000 000 CDS on BRAZIL

    Restructuring clause: FULL

    Base currency: USD

57. Long (i.e. Buy protection) USD 1 000 000 CDS on UK

    Restructuring clause: FULL

    Base currency: USD

58. Short (i.e. Sell protection) EUR 1 000 000 CDS on AXA (Ticker CS FP)

    Base currency: EUR

59. Long (i.e. Buy protection) EUR 1 000 000 CDS on AXA (Ticker CS FP)

    Maturity: December Year T+2

    Base currency: EUR

60. Short (i.e. Sell protection) EUR 1 000 000 CDS on Aviva (Ticker AV LN)

    ISDA Definitions year 2003

    Base currency: EUR

61. Long (i.e. Buy protection) EUR 1 000 000 CDS on Aviva (Ticker AV LN)

    ISDA Definitions year 2003

    Maturity: December Year T+2

    Base currency: EUR

62. Short (i.e. Sell protection) EUR 1 000 000 CDS on Vodafone (Ticker VOD LN)

    Base currency: EUR

63. Short (i.e. Sell protection) EUR 1 000 000 CDS on ENI SpA (Ticker ENI IM)

    Base currency: EUR

64. Short (i.e. Sell protection) USD 1 000 000 CDS on Eli Lilly (Ticker LLY US)

    Restructuring clause: No restructuring (XR14)

    Base currency: USD

65. Short (i.e. Sell protection) EUR 1 000 000 CDS on Unilever (Ticker UNA NA)

    Base currency: EUR

66. Long (i.e. Buy protection) EUR 1 000 000 CDS on Total SA (Ticker FP FP)

Base currency: EUR

67. Long (i.e. Buy protection) EUR 1 000 000 CDS on Volkswagen Group (Ticker VOW GR)

Base currency: EUR

68. Long position on TURKEY Govt. notes USD 1 000 000 (ISIN US900123CF53)

Maturity: 22 March 2024

Base currency: USD

69. Long (i.e. Buy protection) USD 1 000 000 CDS on TURKEY. Effective date as booking date.

Restructuring clause: FULL

Base currency: USD

70. Long position on AXA notes EUR 1 000 000 (ISIN FR0011524248)

Maturity: 29 January 2024

Base currency: EUR

71. Long position on Volkswagen Group notes EUR 1 000 000 (ISIN XS1586555861)

Maturity: 2 October 2023

Base currency: EUR

72. Short position Volkswagen Group notes EUR 1 000 000 (ISIN XS1586555606)

Maturity: 30 March 2021

Base currency: EUR

73. Long position on Total SA notes EUR 1 000 000 (ISIN XS0830194501)

Maturity: 15 March 2023

Base currency: EUR

***CTP***

74. Short position in spread hedged Super Senior tranche of iTraxx Europe index on-the-run series

Attachment point: 25 %

Detachment point: 100 %

Notional: EUR 5 000 000

Maturity: 5 years

Running spread 100 bps. The portfolio shall be constructed by hedging the index tranche with the iTraxx Europe index on-the-run series to achieve a zero CS01 as of booking date. No further re-hedging is required.

Base currency: EUR

75. Long (i.e. Buy protection) USD 1 000 000 First to Default Basket Swap on {Brazil, Mexico and Turkey}. Effective date as booking date

Restructuring clause: FULL

Maturity: September Year T+4

Base currency: USD

**Section 3: Individual Portfolios**

Institutions shall provide the required risk measures, along with the Present Value, of the following individual portfolios:

| Portfolio | *Combination of instruments:*<br>The first figure represents the instrument (as referred to in Section 2 of this Annex).<br>The second figure represents the quantity of each instrument or number of contracts, as applicable. | Base Currency | Risk measures required |
|---|---|---|---|
| | EQUITY | | |
| 1 | 1 – 1 000 instruments | EUR | VaR and Stressed VaR |
| 2 | 3 – 1 000 instruments<br>4 – 1 000 instruments<br>5 – 1 000 instruments | EUR | VaR and Stressed VaR |
| 3 | 13 – 100 instruments<br>10 – 100 instruments | EUR | VaR and Stressed VaR |
| 4 | 15 – 100 instruments<br>16 – 100 instruments | GBP | VaR and Stressed VaR |
| 5 | 17 – 1 000 instruments | JPY | VaR and Stressed VaR |
| 6 | 9 – 500 instruments<br>10 – 500 instruments | EUR | VaR and Stressed VaR |
| 7 | 18 – 1 instrument | EUR | VaR and Stressed VaR |
| 8 | 11 – 1 000 instruments<br>12 – 1 000 instruments | USD | VaR and Stressed VaR |
| 9 | 2 – 1 instruments<br>14 – 100 instruments | EUR | VaR and Stressed VaR |
| 10 | 6 – 1 000 instruments<br>7 – 1 000 instruments<br>8 – 1 000 instruments | EUR | VaR and Stressed VaR |
| 11 | 19 – 1 instrument | EUR | VaR and Stressed VaR |
| 12 | 20 – 1 instrument | EUR | VaR and Stressed VaR |
| 13 | 21 – 1 instrument | USD | VaR and Stressed VaR |
| 14 | 22 – 1 instrument | GBP | VaR and Stressed VaR |
| 15 | 23 – 1 instrument | USD | VaR; Stressed VaR; IRC |

| Portfolio | *Combination of instruments:*<br>The first figure represents the instrument (as referred to in Section 2 of this Annex).<br>The second figure represents the quantity of each instrument or number of contracts, as applicable. | Base Currency | Risk measures required |
|---|---|---|---|
| 16 | 24 – 1 instrument<br>25 – 1 instrument | EUR | VaR; Stressed VaR; IRC |
| 17 | 24 – 1 instrument<br>25 – 1 instrument<br>26 – 1 instrument | EUR | VaR; Stressed VaR; IRC |
| 18 | 24 – 1 instrument<br>25 – 1 instrument<br>26 – 1 instrument<br>27 – 1 instrument<br>28 – 1 instrument<br>29 – 1 instrument<br>30 – 1 instrument | EUR | VaR; Stressed VaR; IRC |
| 19 | 19 – 1 instrument<br>36 – 1 instrument | EUR | VaR and Stressed VaR; |
| 20 | 19 – 1 instrument<br>37 – 1 instrument | EUR | VaR and Stressed VaR; |
| 21 | 36 – 1 instrument<br>37 – 1 instrument | EUR | VaR and Stressed VaR; |
| 22 | 19 – 1 instrument<br>20 – 1 instrument | EUR | VaR and Stressed VaR; |
| 23 | 31 – 1 instrument | GBP | VaR; Stressed VaR; IRC |
| 24 | 33 – 1 instrument<br>34 – 1 instrument<br>35 – 1 instrument | USD | VaR; Stressed VaR; IRC |
| 25 | 21 – 1 instrument<br>33 – 1 instrument | USD | VaR and Stressed VaR |
| 26 | 26 – 1 instrument<br>27 – 1 instrument<br>28 – 1 instrument<br>32 – 1 instrument | EUR | VaR; Stressed VaR; IRC |

| Portfolio | *Combination of instruments:*<br>The first figure represents the instrument (as referred to in Section 2 of this Annex).<br>The second figure represents the quantity of each instrument or number of contracts, as applicable. | Base Currency | Risk measures required |
|---|---|---|---|
| 27 | 38 – 1 instrument<br>39 – 1 instrument | EUR | VaR and Stressed VaR |
| 28 | 40 – 1 instrument<br>41 – 1 instrument | EUR | VaR and Stressed VaR |
| 29 | 41 – 1 instrument<br>42 – 1 instrument<br>43 – 1 instrument | EUR | VaR and Stressed VaR |
| 30 | 44 – 1 instrument<br>45 – 1 instrument | EUR | VaR and Stressed VaR |
| 31 | 46 – 1 instrument | EUR | VaR and Stressed VaR |
| 32 | 47 – 1 instrument | EUR | VaR and Stressed VaR |
| 33 | 48 – 1 instrument<br>49 – 1 instrument | USD | VaR and Stressed VaR |
| 34 | 50 – 1 instrument<br>51 – 1 instrument | USD | VaR and Stressed VaR |
| 35 | 48 – 1 instrument<br>51 – 1 instrument | USD | VaR and Stressed VaR |
| 36 | 52 – 1 instrument<br>53 – 1 instrument<br>54 – 1 instrument | USD | VaR; Stressed VaR; IRC |
| 37 | 55 – 1 instrument<br>56 – 1 instrument | USD | VaR; Stressed VaR; IRC |
| 38 | 58 – 1 instrument<br>59 – 1 instrument | EUR | VaR; Stressed VaR; IRC |
| 39 | 54 – 1 instrument<br>55 – 1 instrument | USD | VaR; Stressed VaR; IRC |
| 40 | 60 – 1 instrument<br>61 – 1 instrument | EUR | VaR; Stressed VaR; IRC |

| Portfolio | *Combination of instruments:*<br>The first figure represents the instrument (as referred to in Section 2 of this Annex).<br>The second figure represents the quantity of each instrument or number of contracts, as applicable. | Base Currency | Risk measures required |
|---|---|---|---|
| 41 | 62 – 1 instrument<br>63 – 1 instrument<br>65 – 1 instrument<br>66 – 1 instrument<br>67 – 1 instrument | EUR | VaR; Stressed VaR; IRC |
| 42 | 68 – 1 instrument<br>69 – 1 instrument | USD | VaR; Stressed VaR; IRC |
| 43 | 70 – 1 instrument<br>71 – 1 instrument<br>73 – 1 instrument | EUR | VaR; Stressed VaR; IRC |
| 44 | 71 – 1 instrument<br>72 – 1 instrument | EUR | VaR; Stressed VaR; IRC |
| 45 | 70 – 1 instrument<br>59 – 1 instrument | EUR | VaR; Stressed VaR; IRC |
| 46 | 66 – 1 instrument<br>73 – 1 instrument | EUR | VaR; Stressed VaR; IRC |
| 47 | 64 – 1 instrument | USD | VaR; Stressed VaR; IRC |
| 48 | 71 – 1 instrument<br>72 – 1 instrument<br>67 – 1 instrument | EUR | VaR; Stressed VaR; IRC |
| 49 | 57 – 1 instrument<br>54 – 1 instrument | USD | VaR; Stressed VaR; IRC |
| 50 | 53 – 1 instrument<br>27 – 1 instrument | EUR | VaR; Stressed VaR; IRC |
| 51 | 55 – 5 instruments<br>35 – 1 instrument | USD | VaR; Stressed VaR; IRC |
| 52 | 56 – 5 instruments<br>34 – 1 instrument | USD | VaR; Stressed VaR; IRC |
| 53 | 55 – 5 instruments<br>35 – 1 instrument<br>56 – 5 instruments<br>34 – 1 instrument | USD | VaR; Stressed VaR; IRC |

| Portfolio | *Combination of instruments:*<br>The first figure represents the instrument (as referred to in Section 2 of this Annex).<br>The second figure represents the quantity of each instrument or number of contracts, as applicable. | Base Currency | Risk measures required |
|---|---|---|---|
| 54 | 74 – 1 instrument | EUR | VaR; Stressed VaR; APR |
| 55 | 75 – 1 instrument | USD | VaR; Stressed VaR; APR |
| 56 | 75 – 5 instruments<br>68 – 5 instruments<br>34 – 1 instrument<br>35 – 1 instrument | USD | VaR; Stressed VaR; APR |

**Section 4: Aggregated Portfolios**

Institutions shall provide the required risk measures, along with the Present Value, of the following financial aggregated portfolios:

| Aggreg. Portfolio | Description | *Combination of Individual Portfolios* (individual portfolios as stated by their numbers as referred to in Section 3 of this Annex) | Base Currency | Risk Measures requested |
|---|---|---|---|---|
| 57 | ALL-IN no-CTP | 1, 2, 6, 7, 9, 11, 12, 18, 21, 27, 28, 30, 31, 32, 33, 34, 38, 41, 43 | EUR | VaR; Stressed VaR; IRC |
| 58 | EQUITY Cumulative | 1, 2, 6, 7, 9 | EUR | VaR and Stressed VaR |
| 59 | IR Cumulative | 11, 12, 18, 21 | EUR | VaR and Stressed VaR |
| 60 | FX Cumulative | 27, 28, 30, 31, 32 | EUR | VaR and Stressed VaR |
| 61 | Commodity Cumulative | 33, 34 | USD | VaR and Stressed VaR |
| 62 | Credit Spread cumulative | 38, 41, 43 | EUR | VaR; Stressed VaR; IRC |
| 63 | CTP cumulative EUR | 54, 56 | EUR | VaR; Stressed VaR; APR |

**Section 5: Additional specifications for instruments**

Institutions shall apply the following additional specifications to the financial instruments described in Section 2 of this Annex:

| | |
|---|---|
| Instrument: | 47 |
| Description: | 5-year Mark to Market (MtM) Cross Currency EUR/USD SWAP<br>Receive USD and pay EUR<br>Notional: EUR 10 000 000, USD (EUR 10 000 000 * FX USD/EUR) |
| Pay: | Float leg 2 |
| Rec: | Float leg 1 |
| Notional Exchange and Reset: | On effective date and maturity date. Further, on every coupon payment date, an additional payment corresponding to adjustment of the USD notional on Float leg 2 is made. The USD notional is adjusted to equal 10 000 000 EUR, at spot rate 2 business days in advance of each payment date. |
| Cash balance | Included |
| *Float Leg 1* | |
| Notional: | 10 000 000 EUR converted to USD at spot on effective date |
| Effective Date: | Booking date |
| Maturity Date: | Booking date + 5 years |
| Payment Date Generation: | Forward from Effective Date |
| Coupon Payment Frequency: | Quarterly |
| Coupon Rate: | 3 000 000 USD LIBOR + 0 bps. |
| Coupon Rate Reset Freq: | Quarterly |
| Coupon Rate Fixing Convention: | 2 days in advance of each coupon period |
| Coupon Rate Compounding Frequency: | Simple Interest |
| Day Count: | ACT/360 |
| Payment Business Day: | LON, NYC, TARGET |
| Payment Business Day Convention: | Modified Following |
| Notional Reset Business Day: | LON, NYC, TARGET |
| Notional Reset Business Day Convention: | Previous |
| Coupon Rate Reset Business Day: | LON, NYC, TARGET |

| | |
|---|---|
| Coupon Rate Reset Business Day Convention: | Previous |
| *Float Leg 2* | |
| Notional: | 10 000 000 EUR |
| Effective Date: | Booking date |
| Maturity Date: | Booking date + 5 years |
| Payment Date Generation: | Forward from Effective Date |
| Coupon Payment Frequency: | Quarterly |
| Coupon Rate: | 3 000 000 EURIBOR + 0 bps. |
| Coupon Rate Reset Frequency: | Quarterly |
| Coupon Rate Fixing Convention: | 2 days in advance of each coupon period |
| Coupon Rate Compounding Frequency: | Simple Interest |
| Day Count: | ACT/360 |
| Payment Business Day: | LON, NYC, TARGET |
| Payment Business Day | Modified Following |
| Notional Reset Business Day: | LON, NYC, TARGET |
| Notional Reset Business Day Convention: | Previous |
| Coupon Rate Reset Business Day: | LON, NYC, TARGET |
| Coupon Rate Reset Business Day Convention: | Previous' |

*ANNEX VI*

*'ANNEX VI*

**RESULTS SUPERVISORY BENCHMARK PORTFOLIOS**

**TEMPLATE RELATED INSTRUCTIONS** . . . . . 2748

C 106.00 – Initial Market Valuation and exclusion justification . . . . . 2748

C 107.01 – VaR & sVaR Non-CTP. Details . . . . . 2749

C 107.02 – VaR, sVaR and PV - Non-CTP. Base Currency Results . . . . . 2752

C 108.00 – Profit & Loss Time Series . . . . . 2753

C 109.01 – IRC. Details of the Model . . . . . 2754

C 109.02 – IRC. Details by Portfolio . . . . . 2755

C 109.03 – IRC. Amount by Portfolio/Date . . . . . 2756

C 110.01 – CT. Details of the Model . . . . . 2757

C 110.02 – CT. Details by Portfolio . . . . . 2758

C 110.03 – CT. APR by Portfolio/Date . . . . . 2759

**TEMPLATE RELATED INSTRUCTIONS**

**C 106.00 – Initial Market Valuation and exclusion justification**

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Instrument number | Section 2 of Annex V | The instrument number taken from Annex V shall be reported. |
| 020 | Instrument modelled for VaR and sVaR (YES/NO) | | Either YES or NO shall be reported. |
| 030 | Instrument modelled for IRC (YES/NO) | | Either YES or NO shall be reported. |
| 040 | Instrument modelled for correlation trading (YES/NO) | | Either YES or NO shall be reported. |
| 050 | Rationale for exclusion | Article 3 (2) of Commission Implementing Regulation (EU) 2016/2070 | One of the following shall be reported:<br>(a) Model not authorised by regulator;<br>(b) Instrument or underlying not authorised internally;<br>(c) Underlying or modelling feature not contemplated internally;<br>(d) Other rationale for exclusion. Please, explain that rationale in column 060. |
| 060 | Free text box | | An institution may provide any additional information in this column. |
| 070 | Initial market valuation ("IMV") | | The mark-to-market value of each instrument on the reference date at 5:30 pm CET (as referred to in Annex V, Section 1, point (b).<br>The cell shall be left blank where the institution does not wish to provide an IMV for a certain portfolio (i.e. zero values shall be reported only where the result of the calculation is zero). |

**C107.01 - VaR & sVaR Non-CTP. Details.**

| Row | Label | Legal reference | Instructions |
|---|---|---|---|
| 010-060 | VaR | | |
| 010 | Methodology | | One of the following shall be reported in column 010:<br>(a) Historical simulation;<br>(b) Monte Carlo simulation;<br>(c) Parametric methodology;<br>(d) Combination / other methodology (please specify).<br>The institution shall use column 020 to clarify the answer given in column 010. Where option (d) was selected in column 010, the institution shall provide details in column 020. |
| 020 | Computation of 10-day horizon | Article 365(1) of Regulation (EU) No 575/2013 | One of the following shall be reported in column 010:<br>(a) 1 day re-scaled to 10 days;<br>(b) 10 days with overlapping periods;<br>(c) 10 days other methodology.<br>The institution shall use column 020 to clarify the answer given in column 010. |
| 030 | Length of observation period | Article 365(1) point (d) of Regulation (EU) No 575/2013 | One of the following shall be reported in column 010:<br>(a) Up to 1 year;<br>(b) More than 1 and up to 2 years;<br>(c) More than 2 and up to 3 years;<br>(d) More than 3 years.<br>The institution shall use column 020 to clarify the answer given in column 010. |

| Row | Label | Legal reference | Instructions |
|---|---|---|---|
| 040 | Data Weighting | Article 365(1) point (d) of Regulation (EU) No 575/2013 | One of the following shall be reported in column 010:<br>(a) Unweighted (VaR data weighting);<br>(b) Weighted (VaR data weighting);<br>(c) Higher of weighted and unweighted (VaR data weighting) in points (a) and (b).<br>The institution shall use column 020 to clarify the answer given in column 010. |
| 050 | Backtesting add-on | Article 366(2) of Regulation (EU) No 575/2013 | Backtesting add-on means the addend between 0 and 1 in accordance with Table 1 of Article 366 (2) of Regulation (EU) No 575/2013<br>The institution shall use column 020 to clarify the answer given in column 010. |
| 060 | VaR Regulatory add-on | Article 366(2) of Regulation (EU) No 575/2013 (“at least 3”) | VaR Regulatory add-on means the extra charge imposed by the competent authority with respect to the multiplication factor for VaR (at least 3) in accordance with Article 366 (2) of Regulation (EU) No 575/2013. The VaR Regulatory add-on is the sum of the backtesting add-on and of the qualitative add-on, where applicable, in excess to 3.<br>The institution shall use column 020 to clarify the answer given in column 010. |
| 070-100 | SVaR (i.e. Stressed VaR) | | |
| 070 | Methodology | | One of the following shall be reported in column 010:<br>(a) Historical simulation;<br>(b) Monte Carlo simulation;<br>(c) Parametric methodology;<br>(d) Combination / other methodology (please specify).<br>The institution shall use column 020 to clarify the answer given in column 010. In case option (d) was selected in column 010, the institution shall provide details in column 020. |

| Row | Label | Legal reference | Instructions |
|---|---|---|---|
| 080 | Computation of 10 day Horizon | Article 365(1) of Regulation (EU) No 575/2013 | One of the following shall be reported in column 010:<br>(a) 1 day re-scaled to 10 days;<br>(b) 10 days with overlapping periods;<br>(c) 10 days other methodology.<br>The institution shall use column 020 to clarify the answer given in column 010. |
| 090 | SVaR Regulatory add-on | Article 366(2) of Regulation (EU) No 575/2013 | Regulatory add-on means the extra charge imposed by the competent authority with respect to the multiplication factor for sVaR (at least 3) in accordance with Article 366 (2) of Regulation (EU) No 575/2013. The regulatory add-on is the sum of 3, backtesting add-on and qualitative add-on (if applicable).<br>The institution shall use column 020 to clarify the answer given in column 010. |
| 100 | SVaR period | Article 365(2) of Regulation (EU) No 575/2013 | One of the following shall be reported in column 010:<br>(a) Daily computation of the stressed VaR calibrated to one continuous 12-month period starting from the date specified in column 020;<br>(b) Weekly computation of the stressed VaR calibrated to one continuous 12-month period starting from the date specified in column 020;<br>(c) Daily computation of the stressed VaR calibrated to different continuous 12-month periods during the stressed VaR reporting dates given in column 010 of C107.02 starting from the dates specified in column 020;<br>(d) Weekly computation of the stressed VaR calibrated to different continuous 12-month periods during the stressed VaR reporting dates given in column 010 of C107.02 starting from the dates specified in column 020;<br>(e) Maximum of daily computation of the stressed VaR calibrated to more than one single 12-month period;<br>(f) Maximum of weekly computation of the stressed VaR calibrated to more than one single 12-month period;<br>(g) Other choices for the stressed VaR calibration (please specify).<br>The institution shall use column 020 to provide the starting date in the format of "dd/mm/yyyy" in case of options (a) or (b) given in column 010 and the starting dates in the format of "dd/mm/yyyy" used for each stressed VaR computation in case of options (c) or (d) given in column 010. The institution shall also use column 020 to clarify the 12-month period used for each stressed VaR computation in case of options (e), (f) and (g) given in column 010. |

**C 107.02 - VaR, sVaR and PV - Non-CTP. Base Currency Results.**

Instructions concerning sheets (z-axis)

| Label | Legal reference | Instructions |
|---|---|---|
| Portfolio | Sections 3 and 4 of Annex V to this Implementing Regulation | The portfolio (both individual and aggregated) number taken from Annex V shall be reported. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Date | | VaR, sVaR and Present Value (PV) results shall be reported for all the 10 business days between the "RM initial reference date" and the "RM final reference date" (as specified in Annex V, Section 1, point (b)). The "dd/mm/yyyy" convention shall be adopted to report the dates. |
| 020 | VaR | Article 365 of Regulation (EU) No 575/2013 | The 10-day regulatory VaR obtained for each portfolio, without applying the "at least 3" regulatory multiplication factor, shall be reported.<br>Figures shall be reported for each of the dates provided in column 010. The cell shall be left blank where the institution does not calculate a VaR on the date provided in column 010 (i.e. zero values shall be reported only where the result of the calculation is zero). |
| 030 | sVaR | Article 365 of Regulation (EU) No 575/2013 | The 10-day regulatory sVaR obtained for each portfolio, without applying the "at least 3" regulatory multiplication factor, shall be reported.<br>Figures shall be reported for each of the dates provided in column 010. The cell shall be left blank where the institution does not calculate a sVaR on the date provided in column 010 (i.e. zero values shall be reported only where the result of the calculation is zero). |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 040 | PV | | The present value (PV) for each portfolio shall be reported.<br>Figures shall be reported for each of the dates provided in column 010. The cell shall be left blank where the institution does not calculate a PV on the date provided in column 010 (i.e. zero values shall be reported only where the result of the calculation is zero). |

**C 108.00 - Profit & Loss Time Series**

Template C 108.00 ("Profit & Loss Time Series") shall be completed only by institutions that calculate VaR using historical simulation.

Instructions concerning sheets (z-axis)

| Label | Legal reference | Instructions |
|---|---|---|
| Portfolio | Sections 3 and 4 of Annex V to this Implementing Regulation | The portfolio number (both individual and aggregated) taken from Annex V to this Implementing Regulation shall be reported. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Date | Article 365(1) point (d) of Regulation (EU) No 575/2013 | On each business day, determined in accordance with the calendar in the institution's jurisdiction, institutions shall provide the P&L series used to calculate VaR in C107.02 column 010 with a minimum of 250 observations starting from 31 January 2020 and going backward. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 020 | Daily P&L | | Institutions that calculate VaR using historical simulation shall fill the full length historic series used by the institution, with a minimum of one-year data series, with the portfolio valuation change (i.e. daily P&L) produced on each business day (i.e. by comparing the end-of-day valuation on each business day reported in column 010 with the end-of-day valuation on the previous business day).<br>In case a day is a bank holiday in the relevant jurisdiction, this cell shall be left blank (i.e. a zero P&L shall be reported only where there was no change in the hypothetical value of the portfolio on a given business day). |

**C 109.01 – IRC. Details of the Model**

| Row | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Number of modelling factors | | EBA/GL/2012/3<br>The number of modelling factors at the overall IRC model level shall be reported. The answer shall be one of the following:<br>(a) 1 modelling factor;<br>(b) 2 modelling factors;<br>(c) More than 2 modelling factors.<br>The institution shall use column 020 to clarify the answer given in column 010. |
| 020 | Source of LGDs | | EBA/GL/2012/3<br>The source of LGDs at the overall IRC Model level shall be reported. The answer shall be one of the following:<br>(a) Market convention;<br>(b) LGD used in IRB;<br>(c) Other source of LGD (please specify).<br>The institution shall use column 020 to clarify the answer given in column 010. In case option (c) was selected in column 010, the institution shall provide details in this column. |

**C 109.02 – IRC. Details by Portfolio**

Instructions concerning sheets (z-axis)

| Label | Legal reference | Instructions |
|---|---|---|
| Portfolio | Sections 3 and 4 of Annex V to this Implementing Regulation | The portfolio number (both individual and aggregated) taken from Annex V to this Implementing Regulation, only for those portfolios where IRC is requested, shall be reported. |

| Row | Label | Legal reference | Instructions |
|---|---|---|---|
| 10 | Liquidity Horizon | Article 374(5) of Regulation (EU) No 575/2013 | EBA/GL/2012/3<br>The liquidity horizon applied at the portfolio level shall be reported. The answer shall be one of the following:<br>(a) Up to 3 months;<br>(b) More than 3 and up to 6 months;<br>(c) More than 6 and up to 9 months;<br>(d) More than 9 and up to 12 months. |
| 20 | Source of PDs | | EBA/GL/2012/3<br>The source of PDs applied at the portfolio level shall be reported. The answer shall be one of the following:<br>(a) Rating agencies;<br>(b) IRB;<br>(c) Market implied PDs;<br>(d) Other source of PDs (please specify).<br>The institution shall use column 020 to clarify the answer given in column 010. In case option (d) was selected in column 010, the institution shall provide details in this column 020. |

| Row | Label | Legal reference | Instructions |
|---|---|---|---|
| 30 | Source of transition matrices | | EBA/GL/2012/3<br>The source of transition matrices applied at the portfolio level shall be reported. The answer shall be one of the following:<br>(a) Rating agencies;<br>(b) IRB;<br>(c) Market implied transition matrices;<br>(d) Other sources of transition matrices (please specify).<br>The institution shall use column 020 to clarify the answer given in column 010. In case option (d) was selected in column 010, the institution shall provide details in this column 020. |

**C 109.03 – IRC. Amount by Portfolio/Date.**

Instructions concerning sheets (z-axis)

| Label | Legal reference | Instructions |
|---|---|---|
| Portfolio | Sections 3 and 4 of Annex V to this Implementing Regulation | The portfolio (both individual and aggregated) number taken from Annex V to this Implementing Regulation, only for those portfolios where IRC is requested, shall be reported. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Date | | IRC shall be reported for all the 10 business days between the "RM initial reference date" and the "RM final reference date", as specified in Annex V, Section 1, point (b). The "dd/mm/yyyy" convention shall be adopted to report the dates. |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 020 | IRC | Articles 372 to 376 of Regulation (EU) No 575/2013 | EBA/GL/2012/3<br>The regulatory IRC obtained for each portfolio shall be reported.<br>Figures shall be reported for each of the dates provided in column 010. The cell shall be left blank where the institution does not calculate an IRC on the date reported in column 010 (i.e. zero values shall be reported only where the result of the calculation is zero). |

**C 110.01 – CT. Details of the Model.**

| Row | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Number of modelling factors | Article 377 of Regulation (EU) No 575/2013 | The number of modelling factors at the overall correlation trading model level shall be reported. The answer shall be one of the following:<br>(a) 1 modelling factor;<br>(b) 2 modelling factors;<br>(c) More than 2 modelling factors.<br>The institution shall use column020 where it wants to clarify the answer given in column 010. |
| 020 | Source of LGDs | Article 377 of Regulation (EU) No 575/2013 | The source of LGDs at the overall correlation trading model level shall be reported. The answer shall be one of the following:<br>(a) Market convention;<br>(b) LGD used in IRB;<br>(c) Other sources of LGD (please specify).<br>The institution shall use column 020 to clarify the answer given in column 010. In case option (c) was selected in column 010, the institution shall provide details in this column. |

**C 110.02 – CT. Details by Portfolio.**

Instructions concerning sheets (z-axis)

| Label | Legal reference | Instructions |
|---|---|---|
| Portfolio | Sections 3 and 4 of Annex V to this Implementing Regulation | The portfolio (both individual and aggregated) number taken from Annex V to this Implementing Regulation, only for those portfolios where APR is requested, shall be reported. |

| Row | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Liquidity horizon | Article 377(2) of Regulation (EU) No 575/2013 | The liquidity horizon applied at the portfolio level shall be reported. The answer shall be one of the following:<br>(a) Up to 3 months;<br>(b) More than 3 and up to 6 months;<br>(c) More than 6 and up to 9 months;<br>(d) More than 9 and up to 12 months. |
| 020 | Source of PDs | Article 377 of Regulation (EU) No 575/2013 | The source of PDs applied at the portfolio level shall be reported. The answer shall be one of the following:<br>(a) Rating agencies;<br>(b) IRB;<br>(c) Market implied PDs;<br>(d) Other source of PDs (please specify).<br>The institution shall use column 020 to clarify the answer given in column 010. In case option (d) was selected in column 010, the institution shall provide details in column 020. |

| Row | Label | Legal reference | Instructions |
|---|---|---|---|
| 030 | Source of transition matrices | Article 377 of Regulation (EU) No 575/2013 | The source of the transition matrices applied at the portfolio level shall be reported. The answer shall be one of the following:<br>(a) Rating agencies;<br>(b) IRB;<br>(c) Market implied transition matrices;<br>(d) Other source of transition matrices (please specify).<br>The institution shall use column 020 to clarify the answer given in column 010. In case option (d) was selected in column 010, the institution shall provide details in this column 020. |

**C 110.03 – CT. APR by Portfolio/Date**

Instructions concerning sheets (z-axis)

| Label | Legal reference | Instructions |
|---|---|---|
| Portfolio | Section 3 of Annex V to this Implementing Regulation | The portfolio (both individual and aggregated) number taken from Annex V to this Implementing Regulation, only for those portfolios where APR is requested, shall be reported |

| Column | Label | Legal reference | Instructions |
|---|---|---|---|
| 010 | Date | Article 377 of Regulation (EU) No 575/2013 | All price risk ("APR") shall be reported for all the 10 business days between the "RM initial reference date" and the "RM final reference date" as referred to in Annex V, section 1, point b). The "dd/mm/yyyy" convention shall be adopted to report the dates. |
| 60 | APR | Article 377 of Regulation (EU) No 575/2013 | The results obtained by applying the regulatory correlation trading model to each portfolio shall be reported.<br>Figures shall be reported for each of the dates provided in column 010. The cell shall be left blank where the institution does not use a correlation trading model on the date provided in column 010 (i.e. zero values shall be reported only where the result of the calculation is zero).' |

*ANNEX VII*

*'ANNEX VII*

**Results Supervisory Benchmarking portfolios. MARKET RISK**

| RESULTS BENCHMARKING PORTFOLIOS. MARKET RISK | | | |
|---|---|---|---|
| **Template number** | **Template code** | **Name of the template /group of templates** | **Short name** |
| | | **INITIAL MARKET VALUATION** | |
| 106 | C 106.00 | INITIAL MARKET VALUATION | IMV |
| | | **VaR, sVaR and PV** | |
| 107.1 | C 107.01 | DETAILS | VaR&SVaR 1 |
| 107.2 | C 107.02 | BASE CURRENCY RESULTS | VaR&SVaR 2 |
| | | **PROFIT & LOSS TIME SERIES** | |
| 108 | C 108.00 | PROFIT & LOSS TIME SERIES | P&L |
| | | **INCREMENTAL RISK CHARGE** | |
| 109.1 | C 109.01 | IRC. DETAILS OF THE MODEL | IRC 1 |
| 109.2 | C 109.02 | IRC. DETAILS BY PORTFOLIO | IRC 2 |
| 109.3 | C 109.03 | IRC. AMOUNT BY PORTFOLIO/DATE | IRC 3 |
| | | **CORRELATION TRADING** | |
| 110.1 | C 110.01 | CT. DETAILS OF THE MODEL | CT 1 |
| 110.2 | C 110.02 | CT. DETAILS BY PORTFOLIO | CT 2 |
| 110.3 | C 110.03 | CT. AMOUNT BY PORTFOLIO/DATE | CT 3 |

**C 106.00 - INITIAL MARKET VALUATION AND EXCLUSION JUSTIFICATION**

| Instrument number | Instrument Modelled for Var + SVaR (YES/NO) | Instrument Modelled for IRC (YES/NO) | Instrument Modelled for Correlation Trading (YES/NO) | Rationale for Exclusion | Free text box | Initial Market Valuation |
|---|---|---|---|---|---|---|
| 010 | 020 | 030 | 040 | 050 | 060 | 070 |
| | | | | | | |

**C 107.01 - VaR, sVaR and PV. DETAILS**

| | | Option | Free text box |
|---|---|---|---|
| | | 010 | 020 |
| **VaR** | | | |
| 010 | **Methodology** | | |
| 020 | **Computation of 10-day Horizon** | | |
| 030 | **Length of observation period** | | |
| 040 | **Data Weighting** | | |
| 050 | **Backtesting add-on** | | |
| 060 | **Regulatory add-on** | | |
| **SVaR** | | | |
| 070 | **Methodology** | | |
| 080 | **Computation of 10-day Horizon** | | |
| 090 | **SVaR Regulatory add-on** | | |
| 100 | **SVaR period** | | |

**C 107.02 - VaR and SVaR NON-CTP. BASE CURRENCY RESULTS**

**Portfolio**

| Date | VaR | sVaR | PV |
|---|---|---|---|
| 010 | 020 | 030 | 040 |
| | | | |

**C 108.00- PROFIT & LOSS TIME SERIES**

**Portfolio**

| Date | Daily P&L |
|---|---|
| 010 | 020 |
| | |

**C 109.01 - IRC. DETAILS OF THE MODEL**

| | | Option | Free text box |
|---|---|---|---|
| Row | Item | 010 | 020 |
| 010 | **Number of modelling factors** | | |
| 020 | **Source of LGDs** | | |

**C 109.02 - IRC. DETAILS BY PORTFOLIO**

**Portfolio**

| | | Option | Free text box |
|---|---|---|---|
| Row | Item | 010 | 020 |
| 010 | **Liquidity Horizon** | | |
| 020 | **Source of PDs** | | |
| 030 | **Source of transition matrices** | | |

**C 109.03 - IRC. AMOUNT BY PORTFOLIO/DATE**

**Portfolio**

| Date | IRC |
|---|---|
| 010 | 020 |
| | |

**C 110.01 - CT. DETAILS OF THE MODEL**

| | | Option | Free text box |
|---|---|---|---|
| Row | Item | 010 | 020 |
| 010 | **Number of modelling factors** | | |
| 020 | **Source of LGDs** | | |

**C 110.02 - CT. DETAILS BY PORTFOLIO**

| | |
|---|---|
| **Portfolio** | |

| | | Option | Free text box |
|---|---|---|---|
| **Row** | **Item** | 010 | 020 |
| 010 | **Liquidity Horizon** | | |
| 020 | **Source of PDs** | | |
| 030 | **Source of transition matrices** | | |

**C 110.03 - CT. APR BY PORTFOLIO/DATE**

| | |
|---|---|
| **Portfolio** | |

| Date | APR |
|---|---|
| 010 | 020' |
| | |